# PB Domicile 2006-1 PLC - Investor Report

#### **Investor Notification**

**Determination Date:** 07/12/2022

05/01/2022 to 07/31/2022 **Reference Period:** 

**Interest Period on Notes:** 05/27/2022 to 08/25/2022

Fixed EURIBOR: -0.351% The Bank, Servicer and **Determination Agent** 

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Rating:

A- (Standard & Poor's) A2 (Moody's) A- (Fitch Ratings)

The Issuer

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The Principal Paving Agent

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A-1 (Standard & Poor's) Prime-1 (Moody's) (Fitch Ratings)

The Corporate Administrator

Vistra Alternative Investments (Ireland) Ltd

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Ireland

Contact Person: Eimir McGrath

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Contact Person: Viktor Milev

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E-Mail: viktor milev@standardandpoors.com

**Early Redemption Notification** 

Reason for Early Redemption: Loss Guarantee Termination falling in November 2011 (Time Call) Section 12.1 Early Redemption by the Issuer-Loss Guarantee Termination

Section 12.2 Early Redemption by the Issuer-Deferred Redemption

<b>Key Characteristics</b>	Current	Initial
Number of Reference Claims (Hauptvertragsnummern):	3,904	19,510
Number of Loan Parts (Vertragsnummern):	7,309	41,394
Number of Borrowers:	3,893	19,401
Number of Properties:	3,909	19,510
Current Principal Balance (in Euro):	241,779,716.81	2,511,131,720.59
Weighted Average Interest Rate:	2.88%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available):	45.94	82.00
Weighted Average LTV:	52.68%	80.83%
Weighted Average Seasoning (in Months):	234.90	53.77

### **Reference Claim Information**

Original Number of Reference Claims:	1	9,510
Repaid Reference Claims prior to this Period:	15,279	
Removed Reference Claims prior to this Period:	85	
Liquidated Reference Claims prior to this Period:	161	
Beginning Number of Reference Claims:		3,985
Number of Reference Claims paid in full:	81	
Number of Removed Reference Claims:	0	
Number of Liquidated Reference Claims:	0	
Ending Number of Reference Claims:		3,904

### **Remittance Distribution Data**

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	2,244,185,084.44	
Removed Principal prior to this Period:	9,013,526.94	
Realised Losses prior to this Period:	6,913,140.73	
Beginning Principal Balance:		251,019,968.48
Received Principal:	9,240,251.67	
Thereof Prepayment:	342,034.09	
Late Recoveries:	38.94	
Removed Principal:	0.00	
Net Liquidation Proceeds (excl. Prior Liens)	0.00	
Total Principal Repayment:		9,240,290.61
Realised Losses:	0.00	
Late Recoveries: (*)	-38.94	
<b>Ending Principal Balance:</b>		241,779,716.81
Constant Payment Rate (annualized):	15.56%	

(\*) As Late Recoveries diminish the Realised Losses prior to this Period.

### **Delinquency Profile**

	Number of	Principal	Principal
	Reference Claims	Delinquent	Outstanding
0 days	73	38,050.38	5,512,306.63
1 - 29 days	1	217.10	70,601.37
30 - 59 days	18	659,121.08	990,531.20
60 - 89 days	9	217,286.94	489,045.75
Aggregated Delinquencies < 90 days	101	914,675.50	7,062,484.95
90 - 119 days	6	9,096.90	503,741.95
120 - 149 days	1	1,424.99	117,458.21
150 - 179 days	3	64,837.62	128,208.43
>= 180 days	24	744,825.09	1,781,744.96
Aggregated Delinquencies >= 90 days	34	820,184.60	2,531,153.55
Aggregated Delinquencies Overall:	135	1,734,860.10	9,593,638.50

<sup>-</sup>Technical delinquencies, resulting from a divergence of credit and debit bookings, are corrected, thus not being considered here.-

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**All Amounts in Euro** 

### **Non Compliant Reference Claims**

	Number of Reference Claims	Principal Outstanding
Non Compliances in Current Period	0	0.00
Non Compliances from older Periods	85	9,013,526.94
	85	9,013,526.94

## **Excess Spread**

Excess Spread Amount in Current Period:	324,932.06
Realised Losses in Current Period:	0.00
Extinction of Excess Spread:	-324,932.06
Excess Spread as of End of Payment Date:	0.00

### **Aggregated Reference Claim Information**

	Aggregated Balance	Number of Reference Claims
Total of Repaid Reference Claims	2,253,425,375.05	15,360
<b>Total of Removed Reference Claims</b>	9,013,526.94	85
Total Principal Balance of Liquidated Reference Claims	15,202,670.11	161
Total Realised Losses:	6,913,101.79	

### **Credit Event Profile**

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	6	69,997.93	592,700.44	592,700.44
Credit Events from older Periods excluding Reference Claims repaid to zero	236	771,117.79	18,121,526.61	28,172,794.44
Thereof Normal Performing Again (*)	216	23,273.63	16,649,775.18	26,344,938.08
	242	841,115.72	18,714,227.05	28,765,494.88

<sup>(\*)</sup> Loans with months in arrears below 3 and no bankruptcy flag.

#### **Remittance Realised Loss**

Remittance Reansed Loss	Number of Reference Claims:	EUR
Current Principal Balance of Reference Claims Liquidated in Current Period:	0	0.00
Accrued Interest:		0,00
Principal Foregone:		0,00
Liquidation Proceeds (excl. Prior Liens): (*)		0.00
Related Enforcement Costs:		0,00
Current Period Realised Loss:	0	0.00

<sup>(\*)</sup> in general, the Liquidation Proceeds of a Reference Claim are credited before a Loss Notice can be given. That is why it is possible, that Liquidation Proceeds had already been collected and allocated as 'Received Principal' in the previous Reporting Period without highlighting them as Liquidation Proceeds. Unlike we do on Page 2, we display these already collected amounts here again in order to show the entire amount of Liquidation Proceeds for the relevant Reference Claims.

#### **Overdue Reference Claims**

	Number of Reference Claims		Outstanding Amount
Total of Overdue Reference Claims:	123	77,561.30	9,282,598.79

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## **Distribution Summary**

Statement to CLN Noteholders

**Currency: Euro** 

Class	Original Face Value	Beginning Certificate Balance	Current Net Interest Rate*	Principal Distribution ** / ***	Interest Distribution ***/****	Total Payment / Early Redemption	Principal Loss	Class Principal Amount after Distribution	ISIN		tch Current	Mo	f the Notes ody's Current		& P Current
Class A1+	500,000.00	0.00	-0.191%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-
Class A2+	500,000.00	0.00	-0.191%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-
Class B	65,800,000.00	0.00	-0.151%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-
Class C	51,500,000.00	0.00	0.009%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-
Class D	48,900,000.00	0.00	0.399%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFL1	-	-	-	-	-	-
Class E	15,400,000.00	9,283,822.42	1.899%	326,194.63	44,564.52	370,759.15	0.00	8,957,627.79	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR
Totals	182,600,000.00	9,283,822.42		326,194.63	44,564.52	370,759.15	0.00	8,957,627.79							

<sup>\*</sup> interest period for 91 days from 05/27/2022 to 08/25/2022 (both inclusive) is based on 3-Months Euribor at 05/24/2022 -0.351%

#### **Triggers:**

- 1) Time Call: 11/28/2011
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 9.63%
- 3) Occurance of a Regulatory Event
- 4) Occurance of a Tax Event
- 5) Termination of the Loss Guarantee
- 6) Non-compliance of Servicer

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<sup>\*\*</sup> The reduction of the Class E - Note is calculated as the Excess of A over B: A) the Certificate Balance at the beginning of the period plus (Excess Spread Amount minus Realised Losses) plus Late Recoveries over B) the Outstanding Amount of Overdues.

<sup>\*\*\* &</sup>quot;Interest Distribution" and "Principal Distribution" payments rounded to two decimals on a per note basis.

<sup>\*\*\*\*</sup> for calculation of interest, the actual numbers of the interest period is divided by 360

### **Distribution of Interest**

Statement to CLN Noteholders Currency: Euro

Class	Original Face Value	Beginning Certificate Balance	Number of Notes	Fixed / Floating	Spread over 3M-EURIBOR	Current Net Interest Rate *	Unpaid Interest	Current Accrued Interest Per Note		Legal Maturity Date
Class A1+	500,000.00	0.00	10	Floating	0.160	-0.191%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	-0.191%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	-0.151%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	0.009%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	0.00	489	Floating	0.750	0.399%	0.00	0.00	0.00	11/26/2052
Class E	15,400,000.00	9,283,822.42	154	Floating	2.250	1.899%	0.00	289.38	44,564.52	11/26/2052
Totals	182,600,000.00	9,283,822.42							44,564.52	

<sup>\*</sup> interest period for 91 days from 05/27/2022 to 08/25/2022 (both inclusive) is based on 3-Months Euribor at 05/24/2022 -0.351%

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<sup>\*\* &</sup>quot;Total Interest Distribution" payments rounded to two decimals on a per note basis.

<sup>\*\*\*</sup> for calculation of interest, the actual numbers of the interest period is divided by 360

## **Distribution of Principal**

**Statement to CLN Noteholders** 

**Currency: Euro** 

Class	Original	Beginning	Number of Notes	Principal	Principal Distribution /	Loss Allocation	Unjustified	Ending	C	redit Enhanceme	nt
	Face Value	Certificate Balance	of Notes	Repayment on Reference Claims	Early Redemption */**	Anocation	Loss Allocation	Certificate Balance	Original	Beginning of Period	Ending of Period
Class A1+	500,000.00	0.00	10	0.00	0.00	0.00	0.00	0.00	9.60%	0.00%	0.00%
Class A2+	500,000.00	0.00	10	0.00	0.00	0.00	0.00	0.00	7.23%	0.00%	0.00%
Class B	65,800,000.00	0.00	658	0.00	0.00	0.00	0.00	0.00	4.61%	0.00%	0.00%
Class C	51,500,000.00	0.00	515	0.00	0.00	0.00	0.00	0.00	2.56%	0.00%	0.00%
Class D	48,900,000.00	0.00	489	0.00	0.00	0.00	0.00	0.00	0.61%	3.70%	3.70%
Class E	15,400,000.00	9,283,822.42	154	0.00	326,194.63	0.00	0.00	8,957,627.79	Excess Spread	Excess Spread	Excess Spread
Totals	182,600,000.00	9,283,822.42		0.00	326,194.63	0.00	0.00	8,957,627.79			

<sup>\*</sup> The reduction of the Class E - Note is calculated as the Excess of A over B: A) the Certificate Balance at the beginning of the period plus (Excess Spread Amount minus Realised Losses) Late Recoveries over B) the Outstanding Amount of Overdues.

plus

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<sup>\*\* &</sup>quot;Principal Distribution" payments rounded to two decimals on a per note basis.

## **Original Principal Balance**

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	111	2.84%	1,765,721.42	0.73%	36.44%	43.77%	56.23%
]50,000 - 100,000]	984	25.20%	33,476,168.73	13.85%	47.39%	42.64%	57.36%
]100,000 - 150,000]	1,311	33.58%	75,306,105.58	31.15%	52.98%	49.53%	50.47%
]150,000 - 200,000]	926	23.72%	70,115,770.08	29.00%	54.94%	39.55%	60.45%
]200,000 - 250,000]	372	9.53%	36,777,069.58	15.21%	56.00%	26.86%	73.14%
]250,000 - 300,000]	125	3.20%	13,050,340.28	5.40%	49.59%	16.40%	83.60%
]300,000 - 350,000]	35	0.90%	4,374,965.98	1.81%	51.44%	25.55%	74.45%
]350,000 - 400,000]	18	0.46%	2,842,905.35	1.18%	52.84%	11.91%	88.09%
]400,000 - 450,000]	8	0.20%	1,546,530.01	0.64%	50.84%	15.41%	84.59%
]450,000 - 500,000]	7	0.18%	1,133,995.12	0.47%	30.31%	0.00%	100.00%
]500,000 - 750,000]	6	0.15%	863,199.95	0.36%	36.59%	13.39%	86.61%
]1,000,000 -	1	0.03%	526,944.73	0.22%	34.70%	0.00%	100.00%
	3,904	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

10,225.84 Minimum: 1,278,229.70 Maximum:

Average: 141,721.35 Original Average: 137,824.53

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## **Current Principal Balance**

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	1,800	46.11%	45,963,244.06	19.01%	28.64%	44.03%	55.97%
]50,000 - 100,000]	1,423	36.45%	102,685,010.66	42.47%	50.27%	44.19%	55.81%
]100,000 - 150,000]	516	13.22%	62,135,672.27	25.70%	64.68%	35.51%	64.49%
]150,000 - 200,000]	121	3.10%	20,339,004.77	8.41%	72.59%	21.92%	78.08%
]200,000 - 250,000]	33	0.85%	7,169,337.17	2.97%	76.94%	24.59%	75.41%
]250,000 - 300,000]	5	0.13%	1,348,499.11	0.56%	62.95%	0.00%	100.00%
]300,000 - 350,000]	4	0.10%	1,238,760.96	0.51%	58.99%	0.00%	100.00%
]350,000 - 400,000]	1	0.03%	373,243.08	0.15%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.03%	526,944.73	0.22%	34.70%	0.00%	100.00%
	3,904	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

**Minimum:** 20.90 **Maximum:** 526,944.73

**Average:** 61,931.28 **Original Average:** 137,824.53

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### **Current LTAV**

LTAV (%)	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]00.00 - 10.00]	457	11.71%	4,560,221.09	1.89%	6.73%	31.02%	68.98%
]10.00 - 20.00]	499	12.78%	13,863,253.57	5.73%	15.83%	35.22%	64.78%
]20.00 - 30.00]	557	14.27%	23,247,536.00	9.62%	25.43%	36.60%	63.40%
]30.00 - 40.00]	549	14.06%	32,172,400.05	13.31%	35.34%	34.81%	65.19%
]40.00 - 50.00]	573	14.68%	42,095,899.64	17.41%	45.04%	45.34%	54.66%
]50.00 - 60.00]	439	11.24%	35,595,356.80	14.72%	55.22%	46.05%	53.95%
]60.00 - 65.00]	195	4.99%	18,755,440.00	7.76%	62.51%	40.17%	59.83%
]65.00 - 70.00]	193	4.94%	19,839,743.83	8.21%	67.63%	38.82%	61.18%
]70.00 - 75.00]	136	3.48%	14,256,789.18	5.90%	72.43%	39.03%	60.97%
]75.00 - 80.00]	92	2.36%	10,155,032.76	4.20%	77.62%	42.09%	57.91%
]80.00 - 85.00]	54	1.38%	6,671,824.34	2.76%	82.32%	24.54%	75.46%
]85.00 - 90.00]	48	1.23%	5,777,300.74	2.39%	87.77%	42.15%	57.85%
]90.00 - 95.00]	33	0.85%	4,149,541.90	1.72%	92.31%	44.45%	55.55%
]95.00 - 100.00]	35	0.90%	4,849,521.15	2.01%	97.58%	22.06%	77.94%
]100.00 - 105.00]	18	0.46%	2,346,051.39	0.97%	102.60%	0.00%	100.00%
]105.00 - 110.00]	8	0.20%	907,435.70	0.38%	107.62%	15.61%	84.39%
]110.00 - 115.00]	13	0.33%	1,958,339.99	0.81%	112.42%	0.00%	100.00%
]115.00-	5	0.13%	578,028.68	0.24%	157.89%	38.23%	61.77%
	3,904	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

Minimum: 0.01% Maximum: 999.00%

Weighted Average: 52.68% Original Weighted Average: 80.83%

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### **Current Interest Rates**

Interest Rate (%)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0.00 - 3.00]	4,229	57.86%	135,581,150.05	56.08%	50.52%	36.09%	63.91%
]3.00 - 3.50]	1,081	14.79%	34,949,673.00	14.46%	54.34%	41.80%	58.20%
]3.50 - 4.00]	990	13.54%	36,297,776.81	15.01%	55.71%	39.30%	60.70%
]4.00 - 4.50]	401	5.49%	14,417,450.42	5.96%	57.90%	39.87%	60.13%
]4.50 - 5.00]	252	3.45%	7,903,593.87	3.27%	53.36%	46.29%	53.71%
]5.00 - 5.50]	240	3.28%	8,254,056.61	3.41%	54.57%	55.74%	44.26%
]5.50 - 6.00]	100	1.37%	3,823,689.12	1.58%	59.07%	44.21%	55.79%
]6.00 - 6.50]	14	0.19%	524,505.94	0.22%	62.27%	73.20%	26.80%
]6.50 - 7.00]	2	0.03%	27,820.99	0.01%	41.52%	100.00%	0.00%
	7,309	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

Minimum: 0.22% Maximum: 6.53%

Weighted Average: 2.88% Original Weighted Average: 5.32 %

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## **Original Term to Next Interest Reset Date**

Original Term to Next Interest Reset Date (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average Interest Rate	Weighted Average LTV	Percentage East	Percentage West
]84-96]	1	0.01%	28,899.70	0.01%	4.56%	32.04%	0.00%	100.00%
]192-204]	2	0.03%	33,627.18	0.01%	3.66%	36.53%	0.00%	100.00%
]204-216]	103	1.41%	4,031,449.63	1.67%	3.56%	62.94%	44.07%	55.93%
]216-228]	287	3.93%	10,953,255.20	4.53%	3.54%	58.05%	39.31%	60.69%
]228-240]	2,171	29.70%	73,591,895.14	30.44%	3.35%	56.63%	45.26%	54.74%
]240-252]	1,194	16.34%	35,057,380.09	14.50%	3.25%	52.40%	24.43%	75.57%
]252-264]	169	2.31%	5,083,545.66	2.10%	2.58%	51.58%	32.96%	67.04%
]264-276]	174	2.38%	5,401,779.74	2.23%	2.72%	52.23%	24.44%	75.56%
]276-288]	197	2.70%	6,103,197.56	2.52%	2.58%	48.23%	41.62%	58.38%
]288-300]	724	9.91%	23,027,620.52	9.52%	2.74%	51.49%	45.31%	54.69%
]300-312]	513	7.02%	16,764,082.75	6.93%	2.69%	47.79%	26.64%	73.36%
]312-324]	160	2.19%	5,521,466.67	2.28%	2.22%	51.15%	48.78%	51.22%
]324-336]	198	2.71%	6,069,381.37	2.51%	2.27%	45.37%	38.15%	61.85%
]336-348]	204	2.79%	7,256,575.96	3.00%	2.22%	46.52%	51.64%	48.36%
]348-360]	494	6.76%	17,864,992.64	7.39%	2.06%	48.67%	43.91%	56.09%
]360-372]	251	3.43%	8,254,392.65	3.41%	2.09%	44.12%	35.68%	64.32%
]372-384]	37	0.51%	1,244,881.37	0.51%	2.13%	52.56%	54.66%	45.34%
]384-396]	56	0.77%	2,095,920.84	0.87%	2.15%	58.66%	55.37%	44.63%
]396-408]	29	0.40%	1,348,101.83	0.56%	2.20%	63.53%	32.12%	67.88%
]408-	219	3.00%	7,504,397.97	3.10%	2.03%	48.29%	27.86%	72.14%
Not Available	126	1.72%	4,542,872.34	1.88%	2.26%	55.06%	35.37%	64.63%
	7,309	100.00%	241,779,716.81	100.00%	2.88%	52.68%	38.84%	61.16%

**Collection Period:** 05/01/2022 to 07/31/2022

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 08/26/2022

 Early Redemption Date:
 11/28/2011

All Amounts in Euro

Minimum\*: 85.10 Maximum: 542.00

Weighted Average\*: 279.42 Original Weighted Average\*: 136.07

# **Remaining Term to Next Interest Reset Date**

Remaining Term to Next Interest Reset Date (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average Interest Rate	Weighted Average LTV	Percentage East	Percentage West
Next Reset Not Available	231	3.16%	7,826,255.54	3.24%	2.66%	56.11%	36.63%	63.37%
]00-12]	1,360	18.61%	42,833,888.75	17.72%	3.48%	55.40%	43.03%	56.97%
]12-24]	1,710	23.40%	51,630,739.98	21.35%	3.33%	52.33%	41.71%	58.29%
]24-36]	1,313	17.96%	42,313,148.19	17.50%	2.97%	55.83%	33.71%	66.29%
]36-48]	445	6.09%	13,222,302.35	5.47%	2.41%	44.49%	30.47%	69.53%
]48-60]	306	4.19%	10,403,224.47	4.30%	2.41%	47.13%	30.69%	69.31%
]60-72]	384	5.25%	12,978,209.88	5.37%	2.52%	46.86%	31.68%	68.32%
]72-84]	466	6.38%	17,125,570.91	7.08%	2.71%	47.92%	40.82%	59.18%
]84-96]	415	5.68%	15,494,598.37	6.41%	2.31%	53.91%	36.16%	63.84%
]96-108]	206	2.82%	7,958,161.30	3.29%	1.80%	49.35%	50.03%	49.97%
]108-120]	214	2.93%	8,505,528.38	3.52%	1.90%	53.19%	49.21%	50.79%
]120-132]	73	1.00%	2,985,877.10	1.23%	2.80%	57.21%	41.04%	58.96%
]132-144]	57	0.78%	2,331,222.68	0.96%	2.72%	51.65%	40.04%	59.96%
]144-156]	60	0.82%	2,716,251.77	1.12%	2.18%	61.84%	39.46%	60.54%
]156-168]	23	0.31%	1,159,675.24	0.48%	2.22%	60.45%	48.79%	51.21%
]168-180]	38	0.52%	1,894,106.57	0.78%	1.98%	63.76%	32.86%	67.14%
]180-192]	1	0.01%	28,521.87	0.01%	1.23%	50.14%	0.00%	100.00%
]192-204]	5	0.07%	242,320.64	0.10%	2.00%	56.01%	69.55%	30.45%
]228-240]	2	0.03%	130,112.82	0.05%	1.81%	66.10%	100.00%	0.00%
	7,309	100.00%	241,779,716.81	100.00%	2.88%	52.68%	38.84%	61.16%

**Collection Period:** 05/01/2022 to 07/31/2022

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 11/28/2011

All Amounts in Euro

<sup>\*</sup> ignoring zero values / not available

Minimum\*: 1.00 Maximum: 230.00

Weighted Average\*: 45.94 Original Weighted Average\*: 82.21

## **Loan Seasoning**

Loan Seasoning (Months)	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]204-216]	1,184	30.33%	82,433,408.88	34.09%	56.93%	37.69%	62.31%
]216-228]	1,069	27.38%	71,308,145.40	29.49%	53.93%	41.45%	58.55%
]228-240]	456	11.68%	29,189,400.29	12.07%	53.39%	37.45%	62.55%
]240-252]	198	5.07%	12,239,620.80	5.06%	50.69%	41.20%	58.80%
]252-264]	147	3.77%	8,049,391.34	3.33%	45.20%	51.44%	48.56%
]264-276]	149	3.82%	8,287,618.02	3.43%	50.63%	42.93%	57.07%
]276-288]	199	5.10%	8,218,862.41	3.40%	39.13%	26.50%	73.50%
]288-300]	201	5.15%	7,127,140.72	2.95%	39.10%	27.68%	72.32%
]300-312]	31	0.79%	1,490,010.17	0.62%	33.39%	40.24%	59.76%
]312-324]	67	1.72%	4,116,738.78	1.70%	36.59%	31.15%	68.85%
]324-336]	43	1.10%	1,960,785.80	0.81%	57.19%	59.58%	40.42%
]336-348]	62	1.59%	3,061,198.63	1.27%	47.06%	54.13%	45.87%
]348-360]	37	0.95%	1,959,029.40	0.81%	38.76%	33.67%	66.33%
]360-372]	13	0.33%	691,834.85	0.29%	38.46%	13.13%	86.87%
]372-384]	3	0.08%	85,041.93	0.04%	36.45%	0.00%	100.00%
]384-396]	14	0.36%	630,341.37	0.26%	70.59%	0.00%	100.00%
]396-408]	17	0.44%	483,052.47	0.20%	33.35%	0.00%	100.00%
]408-420]	5	0.13%	149,776.49	0.06%	31.44%	0.00%	100.00%
	9	0.23%	298,319.06	0.12%	29.33%	0.00%	100.00%
	3,904	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

**Collection Period:** 05/01/2022 to 07/31/2022

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 11/28/2011

All Amounts in Euro

<sup>\*</sup> ignoring zero values / not available

# **Investor Notification**

Minimum: 205.52 Maximum: 470.00

Weighted Average: 234.90 Original Weighted Average: 53.77

## **Loan Purpose**

Loan Purpose	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
New Construction	2,522	34.51%	93,667,023.64	38.74%	52.62%	57.73%	42.27%
Purchase Of Existing Building	2,496	34.15%	75,351,725.93	31.17%	56.63%	19.23%	80.77%
Purchase Of Newly Constructed Building	760	10.40%	26,365,712.67	10.90%	51.62%	29.06%	70.94%
Refinance (external)	731	10.00%	26,110,502.11	10.80%	48.03%	34.66%	65.34%
Purchase Of Existing Building Including Modernisation	263	3.60%	7,324,525.16	3.03%	53.90%	50.73%	49.27%
Other Non-Commercial Use	278	3.80%	6,504,771.59	2.69%	38.89%	17.68%	82.32%
Purchase Of Existing Building including Refurbishment	72	0.99%	1,868,011.54	0.77%	52.60%	62.74%	37.26%
Modernisation	80	1.09%	1,766,504.98	0.73%	36.99%	67.37%	32.63%
Conversion/Modification	42	0.57%	1,124,807.81	0.47%	40.06%	47.36%	52.64%
Refinance (internal)	19	0.26%	468,221.78	0.19%	54.69%	16.62%	83.38%
Purchase Of Existing Building with Supplemental Unit	17	0.23%	461,086.63	0.19%	30.12%	41.48%	58.52%
Supplemental Unit / Addition to Existing Building	15	0.21%	420,759.91	0.17%	41.68%	70.19%	29.81%
Refurbishment	12	0.16%	260,323.38	0.11%	43.08%	93.93%	6.07%
Prolongation	1	0.01%	58,884.83	0.02%	23.70%	100.00%	0.00%
Purchase Of Newly Constructed Building with Supplemental Unit	1	0.01%	26,854.85	0.01%	32.42%	0.00%	100.00%
	7,309	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

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All Amounts in Euro

## **Occupancy Status**

Occupancy Status	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Owner-occupied	3,463	88.70%	216,174,501.15	89.41%	54.14%	40.44%	59.56%
Non-owner occupied	271	6.94%	16,566,792.25	6.85%	41.71%	20.28%	79.72%
Combined Usage	170	4.35%	9,038,423.41	3.74%	38.01%	34.53%	65.47%
	3,904	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

## **Region of Property by Postal Code**

Region of Property by Postal Code (First Digit)	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
0	546	13.99%	30,508,642.54	12.62%	52.11%	100.00%	0.00%
1	812	20.80%	46,842,066.68	19.37%	50.21%	86.83%	13.17%
2	486	12.45%	31,365,325.78	12.97%	53.18%	7.43%	92.57%
3	611	15.65%	38,222,619.35	15.81%	52.31%	35.58%	64.42%
4	373	9.55%	23,984,429.97	9.92%	55.64%	0.00%	100.00%
5	430	11.01%	27,716,746.60	11.46%	52.62%	0.00%	100.00%
6	168	4.30%	11,812,045.67	4.89%	53.82%	0.00%	100.00%
7	187	4.79%	12,406,921.41	5.13%	56.94%	0.00%	100.00%
8	97	2.48%	6,174,569.04	2.55%	51.98%	0.00%	100.00%
9	194	4.97%	12,746,349.77	5.27%	52.71%	53.33%	46.67%
	3,904	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

Note: If Property Postal Code is unknown, Borrower Postal Code is used instead.

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All Amounts in Euro

### **Prior Liens**

Prior Liens	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Total Amount of Prior Liens	Weighted Average LTV	Percentage East	Percentage West
Yes	149	3.82%	6,739,947.28	2.79%	12,163,266.63	54.22%	31.46%	68.54%
No	3,755	96.18%	235,039,769.53	97.21%	0.00	52.64%	39.05%	60.95%
	3,904	100.00%	241,779,716.81	100.00%	12,163,266.63	52.68%	38.84%	61.16%

## **Employment Status**

<b>Employment Status</b>	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West	
Employed	3,556	91.09%	220,539,916.11	91.22%	53.00%	38.57%	61.43%	
Self-Employed	348	8.91%	21,239,800.70	8.78%	49.34%	41.60%	58.40%	
	3,904	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%	

# Loan Type

Loan Type	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West	
Fixed Interest Rate for 3 Months	125	1.71%	4,536,758.15	1.88%	55.13%	35.41%	64.59%	
Fixed Interest Rate	7,184	98.29%	237,242,958.66	98.12%	52.63%	38.91%	61.09%	
	7,309	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%	

**Collection Period:** 05/01/2022 to 07/31/2022

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## **Interest Payment Frequency**

Interest Payment Frequency	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Monthly	7,132	97.58%	237,376,967.84	98.18%	52.79%	39.17%	60.83%
Quarterly	177	2.42%	4,402,748.97	1.82%	47.11%	21.00%	79.00%
	7,309	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

## **Principal Payment Frequency**

Principal Payment Frequency	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Interest Only	425	5.81%	24,364,704.83	10.08%	83.60%	28.83%	71.17%
Monthly	6,706	91.75%	212,979,616.97	88.09%	49.26%	40.34%	59.66%
Two-Monthly	1	0.01%	32,646.04	0.01%	65.43%	100.00%	0.00%
Quarterly	173	2.37%	4,395,944.38	1.82%	47.16%	20.88%	79.12%
Semi-Annually	4	0.05%	6,804.59	0.00%	14.38%	100.00%	0.00%
	7,309	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

**Collection Period:** 05/01/2022 to 07/31/2022 All Amounts in Euro **Determination Date:** 07/12/2022

**Delivery to Trustee:** 08/11/2022 **Trustee Confirmation:** 08/16/2022 **Payment Date:** 

Early Redemption Date: 11/28/2011

08/26/2022

**Top 20 Borrowers** 

Top 20 Borrowers	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
1	1	0.03%	526,944.73	0.22%	34.70%	0.00%	100.00%
2	1	0.03%	373,243.08	0.15%	97.33%	0.00%	100.00%
3	1	0.03%	320,000.00	0.13%	95.24%	0.00%	100.00%
4	1	0.03%	311,415.52	0.13%	32.51%	0.00%	100.00%
5	1	0.03%	304,478.68	0.13%	66.05%	0.00%	100.00%
6	1	0.03%	302,866.76	0.13%	40.82%	0.00%	100.00%
7	1	0.03%	299,983.89	0.12%	55.04%	0.00%	100.00%
8	1	0.03%	264,000.00	0.11%	97.06%	0.00%	100.00%
9	1	0.03%	263,029.68	0.11%	43.97%	0.00%	100.00%
10	1	0.03%	261,677.02	0.11%	78.82%	0.00%	100.00%
11	2	0.05%	261,065.46	0.11%	41.24%	0.00%	100.00%
12	1	0.03%	259,808.52	0.11%	40.65%	0.00%	100.00%
13	2	0.05%	250,386.06	0.10%	38.72%	0.00%	100.00%
14	1	0.03%	241,312.89	0.10%	80.71%	0.00%	100.00%
15	1	0.03%	241,222.65	0.10%	63.98%	0.00%	100.00%
16	1	0.03%	241,000.00	0.10%	111.57%	0.00%	100.00%
17	1	0.03%	238,346.10	0.10%	88.60%	100.00%	0.00%
18	1	0.03%	237,469.10	0.10%	61.68%	0.00%	100.00%
19	1		231,000.00	0.10%	97.47%	0.00%	100.00%
20	1	0.03%	230,167.65	0.10%	79.10%	100.00%	0.00%
Other	3,882	99.44%	236,120,299.02	97.66%	52.37%	39.57%	60.43%
	3,904	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

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All Amounts in Euro

## Loans per Borrower

Loans per Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Average Current Principal Balance per Borrower	Weighted Average LTV	Percentage East	Percentage West
1	3,883	99.46%	3,883	99.74%	240,608,251.88	99.52%	61,964.53	52.72%	38.99%	61.01%
2	18	0.46%	9	0.23%	1,060,071.36	0.44%	117,785.71	47.41%	6.97%	93.03%
3	3	0.08%	1	0.03%	111,393.57	0.05%	111,393.57	23.20%	21.90%	78.10%
	3,904	100.00%	3,893	100.00%	241,779,716.81	100.00%	62,106.27	52.68%	38.84%	61.16%

## **Current Principal Balance by Borrower**

Current Principal Balance by Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	1,794	45.95%	1,791	46.01%	45,764,305.94	18.93%	28.60%	44.01%	55.99%
]50,000 - 100,000]	1,422	36.42%	1,420	36.48%	102,458,466.78	42.38%	50.22%	44.36%	55.64%
]100,000 - 150,000]	515	13.19%	513	13.18%	61,735,614.32	25.53%	64.81%	35.78%	64.22%
]150,000 - 200,000]	125	3.20%	123	3.16%	20,653,093.20	8.54%	72.51%	21.59%	78.41%
]200,000 - 250,000]	33	0.85%	33	0.85%	7,169,337.17	2.97%	76.94%	24.59%	75.41%
]250,000 - 300,000]	9	0.23%	7	0.18%	1,859,950.63	0.77%	56.64%	0.00%	100.00%
]300,000 - 350,000]	4	0.10%	4	0.10%	1,238,760.96	0.51%	58.99%	0.00%	100.00%
]350,000 - 400,000]	1	0.03%	1	0.03%	373,243.08	0.15%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.03%	1	0.03%	526,944.73	0.22%	34.70%	0.00%	100.00%
	3,904	100.00%	3,893	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

 Minimum:
 20.90

 Maximum:
 526,944.73

 Average:
 62,106.27

**Collection Period:** 05/01/2022 to 07/31/2022

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All Amounts in Euro

## **Remaining Term**

Remaining Term (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0-24]	631	8.63%	3,262,922.19	1.35%	12.80%	42.21%	57.79%
]24-48]	606	8.29%	7,875,111.24	3.26%	25.60%	35.40%	64.60%
]48-72]	629	8.61%	12,668,202.28	5.24%	28.54%	38.21%	61.79%
]72-96]	793	10.85%	21,497,849.71	8.89%	37.87%	41.48%	58.52%
]96-120]	680	9.30%	21,103,151.59	8.73%	41.99%	40.75%	59.25%
]120-144]	120-144] 724		24,550,986.37	10.15%	47.76%	41.53%	58.47%
]144-168]	541	7.40%	21,544,859.55	8.91%	54.23%	42.85%	57.15%
]168-192]	499	6.83%	21,861,750.40	9.04%	59.01%	33.30%	66.70%
]192-216]	538	7.36%	26,709,711.82	11.05%	71.39%	33.91%	66.09%
]216-240]	262	3.58%	12,260,047.25	5.07%	56.39%	38.87%	61.13%
]240-264]	271	3.71%	11,782,492.95	4.87%	61.19%	51.97%	48.03%
]264-288]	207	2.83%	10,580,025.15	4.38%	60.26%	36.25%	63.75%
]288-312]	178	2.44%	9,018,248.37	3.73%	60.19%	42.47%	57.53%
]312-336]	161	2.20%	7,894,001.58	3.26%	58.51%	38.33%	61.67%
]336-360]	589	8.06%	29,170,356.36	12.06%	63.06%	34.42%	65.58%
	7,309	100.00%	241,779,716.81	100.00%	52.68%	38.84%	61.16%

 Minimum:
 1.00

 Maximum:
 340.00

 Weighted Average:
 186.35

**Collection Period:** 05/01/2022 to 07/31/2022

 Determination Date:
 07/12/2022

 Delivery to Trustee:
 08/11/2022

 Trustee Confirmation:
 08/16/2022

 Payment Date:
 08/26/2022

Early Redemption Date: 11/28/2011

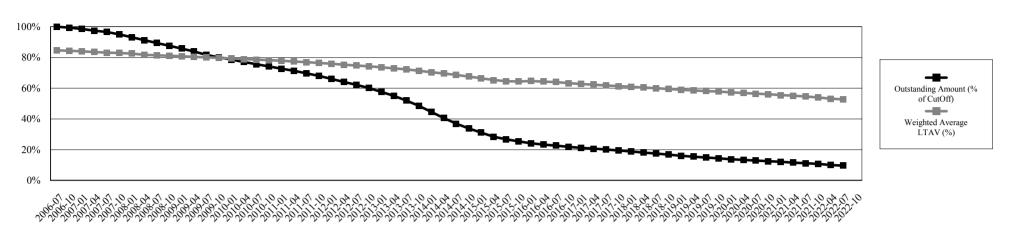
All Amounts in Euro

**Collection Period:** 

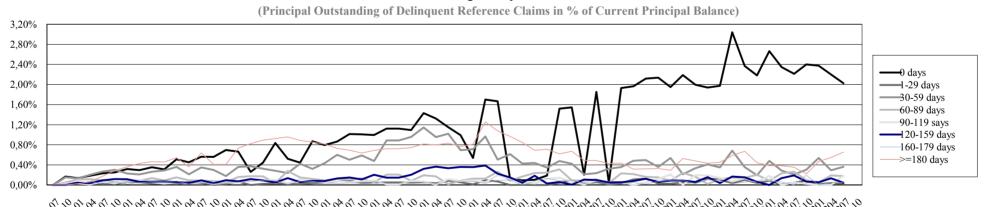
Early Redemption Date: 11/28/2011

05/01/2022 to 07/31/2022

### **Amortisation and LTAV**



### **Delinquency Profile**

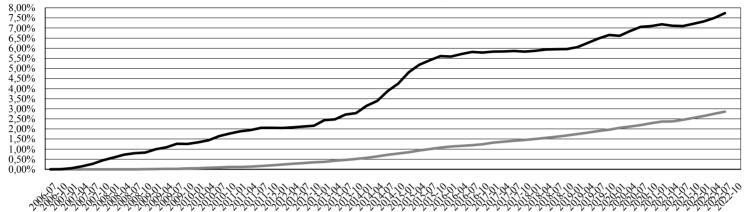


Determination Date:	07/12/2022	All Amounts in Euro	
Delivery to Trustee:	08/11/2022		Reference Pool Servicer: Deutsche Bank AG
Trustee Confirmation:	08/16/2022		
Payment Date:	08/26/2022		

### **Loss Performance and Credit Events**

% of Current Principal Balance

All Amounts in Euro



Aggregated Losses Aggregated Credit Events

**Collection Period:** 05/01/2022 to 07/31/2022 **Determination Date:** 07/12/2022

**Delivery to Trustee:** 08/11/2022

**Trustee Confirmation:** 08/16/2022 08/26/2022 **Payment Date:** Early Redemption Date: 11/28/2011

Reference Pool Servicer: Deutsche Bank AG

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# **Pool History**

ng of Delinq 30 - 59 days	1 - 29	0 days	Aggregated		Aggregated		Weighted			
			Credit	Reference	Losses	(in Years)	Average	Amount		
	days		Events	Claims			LTV			
0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.97	84.62%	100.00%	07/31/2006	1
0.15%	0.02%	0.17%	0.01%	0.00%	0.00%	4.38	84.32%	99.37%	10/31/2006	2
0.13%	0.05%	0.14%	0.05%	0.00%	0.00%	4.62	83.99%	98.51%	01/31/2007	3
0.20%	0.03%	0.18%	0.15%	0.00%	0.00%	4.86	83.51%	97.45%	04/30/2007	4
0.27%	0.03%	0.23%	0.27%	0.00%	0.00%	5.11	83.16%	96.60%	07/31/2007	5
0.30%	0.02%	0.25%	0.45%	0.00%	0.00%	5.32	82.87%	95.01%	10/31/2007	6
0.23%	0.06%	0.32%	0.59%	0.01%	0.00%*	5.52	82.59%	93.13%	01/31/2008	7
0.21%	0.06%	0.29%	0.73%	0.01%	0.00%*	5.73	81.70%	91.28%	04/30/2008	8
0.27%	0.03%	0.35%	0.80%	0.01%	0.00%*	5.94	81.44%	89.39%	07/31/2008	9
0.29%	0.03%	0.31%	0.83%	0.01%	0.01%	6.15	81.13%	87.68%	10/31/2008	10
0.36%	0.02%	0.51%	1.00%	0.03%	0.01%	6.35	80.80%	85.79%	01/31/2009	11
0.21%	0.06%	0.45%	1.09%	0.04%	0.02%	6.57	80.36%	83.86%	04/30/2009	12
0.35%	0.05%	0.56%	1.26%	0.05%	0.02%	6.77	80.10%	81.64%	07/31/2009	13
0.30%	0.00%	0.56%	1.26%	0.07%	0.03%	7.00	79.79%	80.07%	10/31/2009	14
0.18%	0.02%	0.70%	1.33%	0.09%	0.04%	7.23	79.37%	78.56%	01/31/2010	15
0.36%	0.06%	0.67%	1.44%	0.12%	0.06%	7.46	78.90%	77.07%	04/30/2010	16
0.37%	0.00%	0.26%	1.65%	0.15%	0.07%	7.69	78.58%	75.58%	07/31/2010	17
0.33%	0.02%	0.44%	1.78%	0.19%	0.08%	7.92	78.20%	74.11%	10/31/2010	18
0.28%	0.04%	0.84%	1.88%	0.22%	0.09%	8.15	77.84%	72.71%	01/31/2011	19
0.24%	0.02%	0.52%	1.95%	0.23%	0.09%	8.37	77.40%	71.29%	04/31/2011	20
0.42%	0.02%	0.45%	2.05%	0.27%	0.11%	8.61	76.93%	69.65%	07/31/2011	21
0.32%	0.04%	0.87%	2.06%	0.32%	0.13%	8.85	76.42%	67.98%	10/31/2011	22
0.44%	0.05%	0.80%	2.05%	0.38%	0.16%	9.08	75.89%	66.07%	01/31/2012	23
0.60%	0.07%	0.87%	2.08%	0.43%	0.18%	9.31	75.32%	64.09%	04/30/2012	24
0.50%	0.08%	1.02%	2.12%	0.47%	0.19%	9.55	74.79%	62.15%	07/31/2012	25
0.61%	0.04%	1.04%	2.16%	0.52%	0.21%	9.78	74.28%	60.15%	10/31/2012	26
0.51%	0.05%	1.08%	2.44%	0.55%		10.02			01/31/2013	27
0.89%	0.05%	1.12%	2.48%	0.60%	0.23%	10.27	72.85%	55.04%	04/30/2013	28
0.86%	0.00%	0.05%	2.71%						07/31/2013	29
			2.78%							30
			3.15%							31
			3.38%							32
			3.88%							33
0.30% 0.23% 0.21% 0.27% 0.29% 0.36% 0.31% 0.35% 0.30% 0.18% 0.36% 0.37% 0.33% 0.28% 0.24% 0.42% 0.32% 0.44% 0.60% 0.50% 0.61% 0.51% 0.89%	0.02% 0.06% 0.06% 0.03% 0.02% 0.06% 0.05% 0.00% 0.02% 0.06% 0.02% 0.04% 0.02% 0.04% 0.05% 0.05% 0.05%	0.25% 0.32% 0.29% 0.35% 0.31% 0.51% 0.45% 0.56% 0.70% 0.67% 0.26% 0.44% 0.84% 0.52% 0.45% 0.87% 0.80% 1.02% 1.04% 1.08% 1.12%	.45% .59% .73% .80% .83% .00% .09% .26% .26% .33% .44% .65% .78% .05% .05% .06% .05% .12% .16% .44% .44% .44% .48% .71% .78% .38%	0. 0. 0. 1. 1. 1. 1. 1. 2. 2. 2. 2. 2. 2. 3. 3.	0.00%       0.         0.01%       0.         0.01%       0.         0.01%       0.         0.01%       0.         0.03%       1.         0.04%       1.         0.05%       1.         0.09%       1.         0.12%       1.         0.15%       1.         0.22%       1.         0.23%       1.         0.27%       2.         0.32%       2.         0.43%       2.         0.47%       2.         0.55%       2.         0.60%       2.         0.65%       2.         0.68%       3.         0.70%       3.	0.00%         0.00%         0.           0.00%*         0.01%         0.           0.00%*         0.01%         0.           0.00%*         0.01%         0.           0.01%         0.01%         0.           0.01%         0.03%         1.           0.02%         0.04%         1.           0.02%         0.05%         1.           0.03%         0.07%         1.           0.04%         0.09%         1.           0.06%         0.12%         1.           0.07%         0.15%         1.           0.08%         0.19%         1.           0.09%         0.22%         1.           0.09%         0.23%         1.           0.11%         0.27%         2.           0.13%         0.32%         2.           0.16%         0.38%         2.           0.18%         0.43%         2.           0.19%         0.47%         2.           0.21%         0.52%         2.           0.22%         0.55%         2.           0.22%         0.55%         2.           0.22%         0.55%         2.	5.32       0.00%       0.00%       0.         5.52       0.00%*       0.01%       0.         5.73       0.00%*       0.01%       0.         5.94       0.00%*       0.01%       0.         6.15       0.01%       0.01%       0.         6.35       0.01%       0.03%       1.         6.57       0.02%       0.05%       1.         7.00       0.03%       0.07%       1.         7.23       0.04%       0.09%       1.         7.46       0.06%       0.12%       1.         7.69       0.07%       0.15%       1.         7.92       0.08%       0.19%       1.         8.15       0.09%       0.22%       1.         8.87       0.09%       0.23%       1.         8.85       0.13%       0.32%       2.         9.08       0.16%       0.38%       2.         9.31       0.18%       0.43%       2.         9.78       0.21%       0.52%       2.         10.02       0.22%       0.55%       2.         10.51       0.24%       0.62%       2.         10.80       0.25% <td>82.87%       5.32       0.00%       0.00%       0.         82.59%       5.52       0.00%*       0.01%       0.         81.70%       5.73       0.00%*       0.01%       0.         81.44%       5.94       0.00%*       0.01%       0.         81.13%       6.15       0.01%       0.01%       0.         80.80%       6.35       0.01%       0.03%       1.         80.36%       6.57       0.02%       0.04%       1.         80.10%       6.77       0.02%       0.05%       1.         79.79%       7.00       0.03%       0.07%       1.         79.37%       7.23       0.04%       0.09%       1.         78.90%       7.46       0.06%       0.12%       1.         78.20%       7.92       0.08%       0.19%       1.         77.84%       8.15       0.09%       0.22%       1.         77.40%       8.37       0.09%       0.23%       1.         76.93%       8.61       0.11%       0.27%       2.         76.42%       8.85       0.13%       0.32%       2.         75.89%       9.08       0.16%       0.38%</td> <td>95.01%         82.87%         5.32         0.00%         0.00%         0.           93.13%         82.59%         5.52         0.00%*         0.01%         0.           91.28%         81.70%         5.73         0.00%*         0.01%         0.           89.39%         81.44%         5.94         0.00%*         0.01%         0.           87.68%         81.13%         6.15         0.01%         0.01%         0.           85.79%         80.80%         6.35         0.01%         0.03%         1.           83.86%         80.36%         6.57         0.02%         0.04%         1.           81.64%         80.10%         6.77         0.02%         0.05%         1.           80.07%         79.79%         7.00         0.03%         0.07%         1.           78.56%         79.37%         7.23         0.04%         0.09%         1.           75.58%         78.58%         7.69         0.07%         0.15%         1.           74.11%         78.20%         7.92         0.08%         0.19%         1.           72.71%         77.84%         8.15         0.09%         0.23%         1.           71.29</td> <td>10/31/2007         95.01%         82.87%         5.32         0.00%         0.00%         0.0           01/31/2008         93.13%         82.59%         5.52         0.00%*         0.01%         0.           04/30/2008         91.28%         81.70%         5.73         0.00%*         0.01%         0.           07/31/2008         89.39%         81.44%         5.94         0.00%*         0.01%         0.           10/31/2008         87.68%         81.13%         6.15         0.01%         0.01%         0.           01/31/2009         85.79%         80.80%         6.35         0.01%         0.03%         1.           04/30/2009         83.86%         80.36%         6.57         0.02%         0.04%         1.           07/31/2009         81.64%         80.10%         6.77         0.02%         0.05%         1.           10/31/2009         80.07%         79.79%         7.00         0.03%         0.07%         1.           01/31/2010         78.56%         79.37%         7.23         0.04%         0.09%         1.           04/30/2010         77.07%         78.80%         7.69         0.07%         0.15%         1.           10/31/</td>	82.87%       5.32       0.00%       0.00%       0.         82.59%       5.52       0.00%*       0.01%       0.         81.70%       5.73       0.00%*       0.01%       0.         81.44%       5.94       0.00%*       0.01%       0.         81.13%       6.15       0.01%       0.01%       0.         80.80%       6.35       0.01%       0.03%       1.         80.36%       6.57       0.02%       0.04%       1.         80.10%       6.77       0.02%       0.05%       1.         79.79%       7.00       0.03%       0.07%       1.         79.37%       7.23       0.04%       0.09%       1.         78.90%       7.46       0.06%       0.12%       1.         78.20%       7.92       0.08%       0.19%       1.         77.84%       8.15       0.09%       0.22%       1.         77.40%       8.37       0.09%       0.23%       1.         76.93%       8.61       0.11%       0.27%       2.         76.42%       8.85       0.13%       0.32%       2.         75.89%       9.08       0.16%       0.38%	95.01%         82.87%         5.32         0.00%         0.00%         0.           93.13%         82.59%         5.52         0.00%*         0.01%         0.           91.28%         81.70%         5.73         0.00%*         0.01%         0.           89.39%         81.44%         5.94         0.00%*         0.01%         0.           87.68%         81.13%         6.15         0.01%         0.01%         0.           85.79%         80.80%         6.35         0.01%         0.03%         1.           83.86%         80.36%         6.57         0.02%         0.04%         1.           81.64%         80.10%         6.77         0.02%         0.05%         1.           80.07%         79.79%         7.00         0.03%         0.07%         1.           78.56%         79.37%         7.23         0.04%         0.09%         1.           75.58%         78.58%         7.69         0.07%         0.15%         1.           74.11%         78.20%         7.92         0.08%         0.19%         1.           72.71%         77.84%         8.15         0.09%         0.23%         1.           71.29	10/31/2007         95.01%         82.87%         5.32         0.00%         0.00%         0.0           01/31/2008         93.13%         82.59%         5.52         0.00%*         0.01%         0.           04/30/2008         91.28%         81.70%         5.73         0.00%*         0.01%         0.           07/31/2008         89.39%         81.44%         5.94         0.00%*         0.01%         0.           10/31/2008         87.68%         81.13%         6.15         0.01%         0.01%         0.           01/31/2009         85.79%         80.80%         6.35         0.01%         0.03%         1.           04/30/2009         83.86%         80.36%         6.57         0.02%         0.04%         1.           07/31/2009         81.64%         80.10%         6.77         0.02%         0.05%         1.           10/31/2009         80.07%         79.79%         7.00         0.03%         0.07%         1.           01/31/2010         78.56%         79.37%         7.23         0.04%         0.09%         1.           04/30/2010         77.07%         78.80%         7.69         0.07%         0.15%         1.           10/31/

**Collection Period:** 05/01/2022 to 07/31/2022

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 08/26/2022

 Early Redemption Date:
 11/28/2011

All Amounts in Euro

# **Investor Notification**

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PK	1)or	nicile	2006	-1

35   01/31/2015   31.14%   66.41%   12.44   0.26%   0.72%   4.81%   0.77%   0.02%   1.02%   0.13%   0.13%   0.13%   0.10%   0.11%   781/907   36   04/30/2015   28.43%   65.27%   12.79   0.26%   0.73%   5.41%   1.67%   0.10%   0.97%   0.13%   0.05%   0.23%   0.00%   0.23%   0.00%   0.773/32/2015   38   10/31/2015   25.38%   64.33%   13.42   0.27%   0.76%   5.59%   0.76%   5.59%   0.00%   0.02%   0.00%   0.02%   0.00%   0.02%   0.00%																	
1-36   0430/2015   28.43%   65.27%   12.79   0.26%   0.73%   5.18%   1.71%   0.10%   0.07%   0.13%   0.05%   0.39%   0.03%   1.26%   71.390/6	34	10/31/2014	33.81%	67.62%	12.07	0.26%	0.71%	4.25%	1.32%	0.07%	0.92%	0.11%	0.10%	0.48%	0.11%	1.01%	849,059,895.96
\$\frac{3}{3}\$   \$0731/2015   \$26,71%   \$64,55%   \$13,12   \$0.27%   \$0.76%   \$5.40%   \$1.67%   \$0.07%   \$0.15%   \$0.27%   \$0.15%   \$0.05%   \$0.15%   \$0.15%   \$0.15%   \$0.15%   \$0.15%   \$0.15%   \$0.05%   \$0.15%	35	01/31/2015	31.14%	66.41%	12.44	0.26%	0.72%	4.81%	0.77%	0.02%	1.02%	0.18%	0.13%	0.51%	0.10%	1.17%	781,997,721.67
38	36	04/30/2015	28.43%	65.27%	12.79	0.26%	0.73%	5.18%	1.71%	0.10%	0.97%	0.13%	0.05%	0.39%	0.03%	1.26%	713,960,200.15
93   0131/2016   24.11%   64.66%   13.70   0.27%   0.76%   5.59%   0.09%   0.00%   0.43%   0.17%   0.06%   0.09%   0.09%   0.08%   0.69%   5.55%	37	07/31/2015	26.71%	64.55%	13.12	0.27%	0.74%	5.40%	1.67%	0.07%	0.51%	0.27%	0.20%	0.23%	0.10%	1.08%	670,775,331.03
10	38	10/31/2015	25.38%	64.33%	13.42	0.27%	0.76%	5.61%	0.12%	0.00%	0.62%	0.09%	0.13%	0.15%	0.10%	0.97%	637,413,741.16
41         07/31/2016         22.64%         63.98%         14.16         0.27%         0.78%         5.82%         0.19%         0.00%         0.35%         0.25%         0.12%         0.03%         0.14%         0.72%         568,533           42         10/31/2016         21.88%         63.28%         14.40         0.27%         0.77%         5.78%         1.53%         0.44%         0.43%         0.09%         0.05%         0.08%         0.02%         549,432           43         01/31/2017         20.70%         62.34%         14.88         0.28%         0.80%         5.83%         1.56%         0.09%         0.09%         0.01%         0.01%         0.09%         51,347           45         07/31/2017         20.09%         61.77%         15.12         0.28%         0.81%         5.86%         1.86%         0.06%         0.24%         0.01%         0.01%         0.03%         0.49%         15.98           40         10/31/2018         18.87%         60.94%         15.55         0.28%         0.81%         5.83%         0.05%         0.01%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%	39	01/31/2016	24.11%	64.66%	13.70	0.27%	0.76%	5.59%	0.09%	0.00%	0.43%	0.17%	0.06%	0.05%	0.00%	0.85%	605,554,682.44
42   10/31/2016   21.88%   63.28%   14.40   0.27%   0.77%   5.78%   1.53%   0.04%   0.48%   0.31%   0.15%   0.06%   0.08%   0.62%   549.452     43   01/31/2017   21.16%   62.70%   14.64   0.28%   0.80%   5.83%   1.56%   0.09%   0.43%   0.09%   0.00%   0.01%   0.10%   0.68%   531,347     44   04/30/2017   20.09%   61.77%   15.12   0.28%   0.80%   5.86%   1.86%   0.06%   0.24%   0.01%   0.09%   0.11%   0.03%   0.49%   519.84%     45   07/31/2017   20.09%   61.77%   15.12   0.28%   0.81%   5.86%   1.86%   0.06%   0.24%   0.11%   0.09%   0.10%   0.03%   0.49%   504.469     46   10/31/2017   19.51%   61.35%   15.35   0.28%   0.81%   5.88%   0.05%   0.01%   0.33%   0.04%   0.06%   0.05%   0.01%   0.43%   489.899     47   01/31/2018   18.87%   60.94%   15.55   0.28%   0.81%   5.94%   1.97%   0.01%   0.03%   0.06%   0.05%   0.00%   0.03%   0.04%   473.803     48   04/30/2018   18.16%   60.45%   15.76   0.28%   0.81%   5.94%   1.97%   0.11%   0.49%   0.22%   0.00%   0.08%   0.05%   0.03%   0.05%   0.03%   0.05%     49   07/31/2018   17.49%   60.04%   15.98   0.28%   0.81%   5.96%   2.13%   0.13%   0.50%   0.16%   0.05%   0.05%   0.03%   0.05%   0.03%   0.05%   0.03%   0.05%   0.03%   0.05%   0.00%   0.05%   0.00%   0.05%   0.00%   0.	40	04/30/2016	23.35%	64.30%	13.94	0.27%	0.76%	5.72%	0.10%	0.00%	0.44%	0.24%	0.03%	0.18%	0.08%	0.69%	586,450,779.23
43         01/31/2017         21.16%         62.70%         14.64         0.28%         0.80%         5.83%         1.56%         0.09%         0.43%         0.09%         0.01%         0.10%         0.68%         531,347,44         44         04/30/2017         20.070%         62.34%         14.88         0.28%         0.80%         5.84%         0.21%         0.03%         0.22%         0.09%         0.01%         0.11%         0.03%         0.49%         504,469,469         450/71/2017         20.09%         61.77%         15.12         0.28%         0.81%         5.86%         1.86%         0.06%         0.24%         0.11%         0.03%         0.49%         504,469,469         460/40/2018         18.87%         60.94%         15.55         0.28%         0.81%         5.88%         1.94%         0.03%         0.36%         0.03%         0.06%         0.05%         0.05%         0.01%         0.43%         489,899,44%         16.15%         60.45%         1.576         0.28%         0.81%         5.89%         1.94%         0.03%         0.36%         0.03%         0.06%         0.05%         0.05%         0.01%         0.04%         473,805         0.00%         0.08%         0.31%         473,805         473,805         0.01%	41	07/31/2016	22.64%	63.98%	14.16	0.27%	0.76%	5.82%	0.19%	0.00%	0.35%	0.25%	0.12%	0.03%	0.14%	0.72%	568,533,587.78
44 04/30/2017 20.70% 62.34% 14.88 0.28% 0.80% 5.84% 0.21% 0.03% 0.22% 0.09% 0.01% 0.11% 0.03% 0.49% 519,847, 45 07/31/2017 20.09% 61.75% 15.12 0.28% 0.81% 5.86% 1.86% 0.06% 0.06% 0.24% 0.11% 0.09% 0.10% 0.03% 0.49% 504,469, 46 1031/2017 19.51% 61.35% 15.35 0.28% 0.81% 5.83% 0.05% 0.05% 0.05% 0.00% 0.05% 0.01% 0.43% 48,899, 47 01/31/2018 18.87% 60.94% 15.55 0.28% 0.81% 5.88% 1.94% 0.03% 0.36% 0.23% 0.06% 0.05% 0.00% 0.05% 0.01% 0.43% 48,899, 47 01/31/2018 18.16% 60.45% 15.76 0.28% 0.81% 5.94% 1.97% 0.11% 0.49% 0.22% 0.00% 0.06% 0.05% 0.03% 0.44% 473,805, 48 0.470/2018 18.16% 60.45% 15.76 0.28% 0.81% 5.95% 1.97% 0.11% 0.49% 0.22% 0.00% 0.06% 0.05% 0.03% 0.34% 456,104, 49 0.731/2018 16.81% 59.44% 16.15 0.28% 0.81% 5.95% 2.13% 0.13% 0.05% 0.05% 0.05% 0.33% 0.22% 0.00% 0.05% 0.05% 0.33% 422,220, 51 01/31/2019 16.10% 59.01% 16.36 0.28% 0.81% 5.96% 2.15% 0.03% 0.36% 0.15% 0.12% 0.06% 0.07% 0.33% 422,220, 52 0.040/2019 15.47% 58.60% 16.58 0.28% 0.81% 6.62% 0.81% 6.06% 1.96% 0.03% 0.54% 0.00% 0.09% 0.09% 0.09% 0.29% 404,210, 52 0.00% 0.0	42	10/31/2016	21.88%	63.28%	14.40	0.27%	0.77%	5.78%	1.53%	0.04%	0.48%	0.31%	0.15%	0.06%	0.08%	0.62%	549,452,045.17
45 07/31/2017 20.09% 61.77% 15.12 0.28% 0.81% 5.86% 1.86% 0.06% 0.24% 0.11% 0.09% 0.10% 0.03% 0.49% 504,469, 46 10/31/2017 19.51% 61.35% 15.35 0.28% 0.81% 5.83% 0.05% 0.01% 0.03% 0.04% 0.00% 0.05% 0.01% 0.43% 489,899, 47 01/31/2018 18.87% 60.94% 15.55 0.28% 0.81% 5.88% 1.94% 0.03% 0.36% 0.23% 0.06% 0.05% 0.00% 0.05% 0.01% 0.43% 489,899, 48 04/30/2018 18.16% 60.45% 15.76 0.28% 0.81% 5.94% 1.97% 0.11% 0.49% 0.22% 0.00% 0.05% 0.05% 0.05% 0.31% 456,104, 49 07/31/2018 17.49% 0.004% 15.58 0.28% 0.81% 5.94% 1.97% 0.11% 0.49% 0.22% 0.00% 0.05% 0.05% 0.31% 456,104, 49 07/31/2018 16.81% 5.94% 16.15 0.28% 0.81% 5.96% 2.13% 0.13% 0.50% 0.16% 0.05% 0.13% 0.05% 0.32% 439,209, 50 110/31/2018 16.81% 5.94% 16.15 0.28% 0.81% 5.96% 2.15% 0.03% 0.36% 0.15% 0.12% 0.06% 0.09% 0.09% 0.22% 404,210, 52 04/30/2019 15.47% 58.60% 16.58 0.28% 0.81% 6.06% 1.96% 0.03% 0.54% 0.08% 0.21% 0.09% 0.09% 0.09% 0.29% 404,210, 52 04/30/2019 15.47% 58.60% 16.81 0.28% 0.81% 6.27% 2.20% 0.05% 0.33% 0.54% 0.00% 0.09% 0.09% 0.09% 0.29% 404,210, 52 04/30/2019 14.86% 58.16% 16.81 0.28% 0.81% 6.27% 2.20% 0.05% 0.33% 0.17% 0.19% 0.06% 0.00% 0.09% 0.29% 404,210, 52 04/30/2019 14.34% 57.82% 17.04 0.28% 0.81% 6.66% 1.95% 0.13% 0.10% 0.05% 0.19% 0.06% 0.00% 0.09% 0.29% 404,210, 52 04/30/2019 14.34% 57.82% 17.04 0.28% 0.81% 6.66% 1.95% 0.13% 0.10% 0.05% 0.19% 0.06% 0.00% 0.09% 0.20% 0.48% 373,116, 55 01/31/2020 13.79% 57.34% 17.26 0.28% 0.81% 6.66% 1.95% 0.13% 0.11% 0.00% 0.19% 0.06% 0.00% 0.09% 0.20% 0.48% 373,116, 55 01/31/2020 13.38% 55.86% 17.49 0.28% 0.81% 6.66% 1.95% 0.13% 0.11% 0.00% 0.19% 0.06% 0.00% 0.09% 0.29% 0.404, 57 0.00% 0.00	43	01/31/2017	21.16%	62.70%	14.64	0.28%	0.80%	5.83%	1.56%	0.09%	0.43%	0.09%	0.06%	0.01%	0.10%	0.68%	531,347,969.43
46 10/31/2017 19.51% 61.35% 15.35 0.28% 0.81% 5.83% 0.05% 0.01% 0.33% 0.04% 0.06% 0.05% 0.01% 0.43% 489,899,47 01/31/2018 18.87% 60.94% 15.55 0.28% 0.81% 5.88% 1.94% 0.03% 0.36% 0.23% 0.06% 0.05% 0.02% 0.44% 473,805,48 0.49% 0.731/2018 17.49% 60.04% 15.76 0.28% 0.81% 5.95% 2.13% 0.13% 0.49% 0.22% 0.00% 0.08% 0.05% 0.31% 456,104,49 0.731/2018 17.49% 60.04% 15.98 0.28% 0.81% 5.95% 2.13% 0.13% 0.50% 0.16% 0.05% 0.13% 0.02% 0.32% 492,209,50 10/31/2019 16.10% 59.01% 16.36 0.28% 0.81% 5.96% 2.15% 0.03% 0.56% 0.15% 0.12% 0.00% 0.00% 0.02% 0.33% 422,220,51 0.731/2019 15.47% 58.60% 16.58 0.28% 0.81% 6.60% 1.96% 0.03% 0.54% 0.08% 0.21% 0.09% 0.09% 0.09% 0.29% 404,210,52 0.430/2019 14.86% 58.16% 16.81 0.28% 0.81% 6.60% 1.96% 0.05% 0.33% 0.44% 0.00% 0.09% 0.00% 0.00% 0.33% 388,572,53 07/31/2019 14.86% 58.16% 16.81 0.28% 0.81% 6.66% 1.95% 0.13% 0.05% 0.33% 0.17% 0.19% 0.06% 0.02% 0.48% 373,116,54 10/31/2019 14.34% 57.82% 17.04 0.28% 0.81% 6.66% 1.95% 0.13% 0.05% 0.13% 0.17% 0.19% 0.06% 0.02% 0.48% 360,155,55 0.1/31/2020 13.379% 57.34% 17.26 0.28% 0.81% 6.66% 1.95% 0.13% 0.11% 0.35% 0.12% 0.19% 0.06% 0.02% 0.48% 360,155,55 0.1/31/2020 13.38% 56.66% 17.49 0.28% 0.81% 6.66% 1.98% 0.11% 0.35% 0.15% 0.12% 0.14% 0.00% 0.08% 0.45% 346,324,522,59 0.1/31/2020 12.93% 56.46% 17.72 0.28% 0.81% 6.66% 1.98% 0.11% 0.35% 0.14% 0.15% 0.07% 0.17% 0.03% 0.59% 335,848,572 0.7/31/2020 12.93% 56.46% 17.72 0.28% 0.81% 6.66% 1.98% 0.11% 0.35% 0.14% 0.15% 0.07% 0.17% 0.03% 0.59% 335,848,572 0.7/31/2020 12.93% 56.46% 17.72 0.28% 0.81% 6.66% 1.98% 0.11% 0.05% 0.06% 0.06% 0.08% 0.08% 0.45% 0.30% 0.15% 0.00% 0.06% 0.08% 0.08% 0.45% 0.30% 0.10% 0.05% 0.30% 0.10% 0.00% 0.08% 0.30% 0.30% 0.30% 0.10% 0.00% 0.08% 0.00% 0.08% 0.30% 0.30% 0.30% 0.30% 0.10% 0.00% 0.08% 0.00% 0.	44	04/30/2017	20.70%	62.34%	14.88	0.28%	0.80%	5.84%	0.21%	0.03%	0.22%	0.09%	0.01%	0.11%	0.03%	0.49%	519,847,340.36
47 01/31/2018 18.87% 60.94% 15.55 0.28% 0.81% 5.88% 1.94% 0.03% 0.36% 0.23% 0.06% 0.05% 0.02% 0.44% 473,805, 48 04/30/2018 18.16% 60.45% 15.76 0.28% 0.81% 5.94% 1.97% 0.11% 0.49% 0.22% 0.00% 0.08% 0.05% 0.31% 456,104, 49 07/31/2018 17.49% 60.04% 15.98 0.28% 0.81% 5.95% 2.13% 0.13% 0.50% 0.16% 0.05% 0.13% 0.02% 0.32% 439,209, 50 10/31/2018 16.81% 59.44% 16.15 0.28% 0.81% 5.96% 2.15% 0.03% 0.36% 0.15% 0.12% 0.06% 0.07% 0.33% 422,220, 51 01/31/2019 16.10% 59.01% 16.36 0.28% 0.81% 6.06% 1.96% 0.03% 0.54% 0.08% 0.21% 0.09% 0.09% 0.29% 404,210, 52 04/30/2019 15.47% 58.60% 16.58 0.28% 0.81% 6.27% 2.20% 0.05% 0.22% 0.24% 0.00% 0.09% 0.09% 0.09% 0.33% 422,220, 53 07/31/2019 14.86% 58.16% 16.81 0.28% 0.81% 6.66% 1.95% 0.05% 0.33% 0.41% 0.00% 0.09% 0.10% 0.533% 388,375, 54 10/31/2019 14.34% 57.82% 17.04 0.28% 0.81% 6.66% 1.95% 0.13% 0.41% 0.02% 0.19% 0.16% 0.09% 0.09% 0.48% 373,116, 54 10/31/2019 14.34% 57.82% 17.04 0.28% 0.81% 6.66% 1.95% 0.13% 0.41% 0.02% 0.19% 0.16% 0.00% 0.09% 0.49% 373,116, 55 01/31/2020 13.79% 57.34% 17.26 0.28% 0.81% 6.66% 1.95% 0.13% 0.41% 0.02% 0.19% 0.16% 0.00% 0.44% 360,155, 56 04/30/2020 13.38% 56.86% 17.49 0.28% 0.81% 6.66% 1.98% 0.11% 0.35% 0.12% 0.04% 0.09% 0.09% 0.45% 3346,324, 56 04/30/2020 12.93% 56.46% 17.72 0.28% 0.81% 6.86% 3.06% 0.04% 0.69% 0.15% 0.07% 0.17% 0.03% 0.59% 335,868, 57 07/31/2020 12.93% 56.46% 17.72 0.28% 0.81% 7.06% 2.33% 0.10% 0.04% 0.09% 0.15% 0.07% 0.00% 0.09% 0.09% 0.59% 335,868, 58 10/31/2021 12.06% 55.50% 18.18 0.27% 0.82% 7.10% 2.19% 0.04% 0.04% 0.09% 0.15% 0.00% 0.08% 0.45% 331,362, 59 01/31/2021 11.22% 54.56% 18.66 0.28% 0.83% 7.10% 2.29% 0.08% 0.08% 0.08% 0.09% 0.09% 0.09% 0.09% 0.09% 0.09% 0.09% 0.00	45	07/31/2017	20.09%	61.77%	15.12	0.28%	0.81%	5.86%	1.86%	0.06%	0.24%	0.11%	0.09%	0.10%	0.03%	0.49%	504,469,267.09
48         04/30/2018         18.16%         60.45%         15.76         0.28%         0.81%         5.94%         1.97%         0.11%         0.49%         0.22%         0.00%         0.08%         0.05%         0.31%         456,104,49           49         07/31/2018         17.49%         60.04%         15.98         0.28%         0.81%         5.95%         2.13%         0.13%         0.50%         0.16%         0.05%         0.13%         0.02%         0.32%         439,209,           50         10/31/2018         16.81%         59.44%         16.15         0.28%         0.81%         5.96%         2.15%         0.03%         0.36%         0.15%         0.02%         0.03%         422,220,           51         01/31/2019         16.10%         59.91%         16.36         0.28%         0.81%         6.06%         1.96%         0.03%         0.54%         0.08%         0.02%         0.29%         404,210,           52         04/30/2019         15.47%         58.60%         16.58         0.28%         0.81%         6.27%         2.20%         0.05%         0.22%         0.24%         0.00%         0.09%         0.19%         0.43%           53         07/31/2019         14.86%	46	10/31/2017	19.51%	61.35%	15.35	0.28%	0.81%	5.83%	0.05%	0.01%	0.33%	0.04%	0.06%	0.05%	0.01%	0.43%	489,899,476.70
49 07/31/2018 17.49% 60.04% 15.98 0.28% 0.81% 5.95% 2.13% 0.13% 0.50% 0.16% 0.05% 0.13% 0.02% 0.32% 439,209, 50 10/31/2018 16.81% 59.44% 16.15 0.28% 0.81% 5.96% 2.15% 0.03% 0.36% 0.15% 0.12% 0.06% 0.07% 0.33% 422,220, 51 01/31/2019 16.10% 59.01% 16.36 0.28% 0.81% 6.06% 1.96% 0.03% 0.54% 0.08% 0.21% 0.09% 0.09% 0.29% 404,210, 52 04/30/2019 15.47% 58.60% 16.58 0.28% 0.81% 6.27% 2.20% 0.05% 0.22% 0.24% 0.00% 0.09% 0.09% 0.10% 0.53% 388,572, 33 07/31/2019 14.86% 58.16% 16.81 0.28% 0.81% 6.66% 1.95% 0.03% 0.34% 0.17% 0.19% 0.06% 0.02% 0.04% 373,116, 54 10/31/2020 13.79% 57.34% 17.26 0.28% 0.81% 6.66% 1.95% 0.13% 0.41% 0.02% 0.19% 0.16% 0.10% 0.44% 360,155, 55 01/31/2020 13.38% 56.86% 17.49 0.28% 0.81% 6.66% 1.98% 0.11% 0.35% 0.12% 0.14% 0.04% 0.08% 0.45% 346,324, 56 04/30/2020 13.38% 56.86% 17.49 0.28% 0.81% 6.86% 3.06% 0.04% 0.09% 0.15% 0.07% 0.17% 0.03% 0.59% 335,868, 57 07/31/2020 12.93% 56.46% 17.72 0.28% 0.81% 6.86% 3.06% 0.04% 0.09% 0.19% 0.06% 0.06% 0.60% 334,882, 58 10/31/2021 12.06% 55.50% 18.18 0.27% 0.82% 7.10% 2.23% 0.00% 0.08% 0.48% 0.09% 0.18% 0.00% 0.08% 0.39% 332,882, 59 01/31/2021 12.06% 55.50% 18.18 0.27% 0.82% 7.10% 2.22% 0.05% 0.08% 0.48% 0.09% 0.18% 0.00% 0.08% 0.39% 302,782, 60 04/30/2021 11.61% 55.12% 18.42 0.28% 0.83% 7.10% 2.22% 0.05% 0.08% 0.48% 0.09% 0.19% 0.00% 0.08% 0.39% 302,782, 60 04/30/2021 11.61% 55.12% 18.42 0.28% 0.83% 7.10% 2.22% 0.05% 0.08% 0.48% 0.09% 0.19% 0.00% 0.08% 0.39% 302,782, 60 04/30/2021 11.61% 55.12% 18.42 0.28% 0.83% 7.10% 2.22% 0.05% 0.08% 0.48% 0.09% 0.14% 0.00% 0.08% 0.39% 291,471, 61 07/31/2021 11.22% 54.56% 18.66 0.28% 0.83% 7.10% 2.22% 0.05% 0.05% 0.23% 0.00% 0.06% 0.06% 0.06% 0.39% 291,471, 61 07/31/2021 11.22% 54.56% 18.66 0.28% 0.83% 7.10% 2.22% 0.05% 0.05% 0.05% 0.05% 0.00% 0.05% 0.09% 0.09% 0.35% 281,686, 62 07/31/2022 10.04% 53.45% 19.15 0.28% 0.83% 7.21% 2.41% 0.09% 0.05	47	01/31/2018	18.87%	60.94%	15.55	0.28%	0.81%	5.88%	1.94%	0.03%	0.36%	0.23%	0.06%	0.05%	0.02%	0.44%	473,805,303.86
50         10/31/2018         16.81%         59.44%         16.15         0.28%         0.81%         5.96%         2.15%         0.03%         0.36%         0.12%         0.06%         0.07%         0.33%         422_220           51         01/31/2019         16.10%         59.01%         16.36         0.28%         0.81%         6.06%         1.96%         0.03%         0.54%         0.09%         0.21%         0.09%         0.29%         404,210,           52         04/30/2019         15.47%         58.66%         16.58         0.28%         0.81%         6.27%         2.20%         0.05%         0.22%         0.24%         0.00%         0.09%         0.02%         0.48%         378,572,           53         07/31/2019         14.86%         58.16%         16.81         0.28%         0.81%         6.66%         1.95%         0.13%         0.17%         0.09%         0.10%         0.53%         381,572,           53         01/31/2019         14.84%         57.82%         17.04         0.28%         0.81%         6.66%         1.98%         0.11%         0.02%         0.16%         0.10%         0.40%         0.90%         0.15%         0.13%         0.20%         0.04%         0.04% </td <td>48</td> <td>04/30/2018</td> <td>18.16%</td> <td>60.45%</td> <td>15.76</td> <td>0.28%</td> <td>0.81%</td> <td>5.94%</td> <td>1.97%</td> <td>0.11%</td> <td>0.49%</td> <td>0.22%</td> <td>0.00%</td> <td>0.08%</td> <td>0.05%</td> <td>0.31%</td> <td>456,104,864.30</td>	48	04/30/2018	18.16%	60.45%	15.76	0.28%	0.81%	5.94%	1.97%	0.11%	0.49%	0.22%	0.00%	0.08%	0.05%	0.31%	456,104,864.30
51         01/31/2019         16.10%         59.01%         16.36         0.28%         0.81%         6.06%         1.96%         0.03%         0.54%         0.08%         0.21%         0.09%         0.09%         0.29%         404,210,           52         04/30/2019         15.47%         58.60%         16.58         0.28%         0.81%         6.27%         2.20%         0.05%         0.22%         0.24%         0.00%         0.09%         0.10%         0.53%         388,572,           53         07/31/2019         14.86%         58.16%         16.81         0.28%         0.81%         6.48%         2.01%         0.05%         0.33%         0.17%         0.19%         0.06%         0.02%         0.48%         373,116,           54         10/31/2019         14.34%         57.82%         17.04         0.28%         0.81%         6.66%         1.95%         0.13%         0.41%         0.02%         0.19%         0.16%         0.10%         0.44%         360,155,         55         01/31/2020         13.38%         56.86%         17.49         0.28%         0.81%         6.61%         1.98%         0.11%         0.02%         0.04%         0.06%         0.12%         0.03%         0.59%         33	49	07/31/2018	17.49%	60.04%	15.98	0.28%	0.81%	5.95%	2.13%	0.13%	0.50%	0.16%	0.05%	0.13%	0.02%	0.32%	439,209,161.82
52 04/30/2019 15.47% 58.60% 16.58 0.28% 0.81% 6.27% 2.20% 0.05% 0.22% 0.24% 0.00% 0.09% 0.10% 0.53% 388,577, 53 07/31/2019 14.86% 58.16% 16.81 0.28% 0.81% 6.48% 2.01% 0.05% 0.33% 0.17% 0.19% 0.06% 0.02% 0.48% 373,116, 54 10/31/2019 14.34% 57.82% 17.04 0.28% 0.81% 6.66% 1.95% 0.13% 0.41% 0.02% 0.19% 0.16% 0.10% 0.44% 360,155, 55 01/31/2020 13.79% 57.34% 17.26 0.28% 0.81% 6.66% 1.95% 0.11% 0.35% 0.12% 0.14% 0.04% 0.08% 0.45% 346,324, 56 04/30/2020 13.38% 56.86% 17.49 0.28% 0.81% 6.86% 3.06% 0.04% 0.69% 0.15% 0.07% 0.17% 0.03% 0.59% 335,868, 57 07/31/2020 12.93% 56.46% 17.72 0.28% 0.81% 0.81% 7.06% 2.33% 0.10% 0.36% 0.14% 0.13% 0.28% 0.06% 0.06% 0.324,582, 58 10/31/2020 12.47% 56.04% 17.95 0.29% 0.82% 7.10% 2.19% 0.04% 0.19% 0.20% 0.06% 0.06% 0.08% 0.45% 313,262, 59 01/31/2021 12.06% 55.50% 18.18 0.27% 0.82% 7.18% 2.68% 0.08% 0.48% 0.09% 0.18% 0.00% 0.08% 0.39% 302,782, 60 04/30/2021 11.61% 55.12% 18.42 0.28% 0.83% 7.12% 2.36% 0.01% 0.29% 0.29% 0.23% 0.00% 0.14% 0.06% 0.39% 0.39% 291,471, 61 07/31/2021 11.22% 54.56% 18.66 0.28% 0.83% 7.10% 2.22% 0.05% 0.05% 0.21% 0.00% 0.19% 0.00% 0.35% 0.22% 271,250, 63 01/31/2022 10.42% 53.45% 19.11 0.28% 0.83% 7.21% 2.41% 0.09% 0.31% 0.10% 0.02% 0.07% 0.00% 0.05% 0.09% 0.49% 261,617, 64 04/30/2022 10.00% 53.15% 19.35 0.28% 0.83% 7.50% 2.39% 0.05% 0.32% 0.21% 0.00% 0.14% 0.05% 0.59% 251,019, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779,	50	10/31/2018	16.81%	59.44%	16.15	0.28%	0.81%	5.96%	2.15%	0.03%	0.36%	0.15%	0.12%	0.06%	0.07%	0.33%	422,220,602.34
53         07/31/2019         14.86%         58.16%         16.81         0.28%         0.81%         6.48%         2.01%         0.05%         0.33%         0.17%         0.19%         0.06%         0.02%         0.48%         373,116           54         10/31/2019         14.34%         57.82%         17.04         0.28%         0.81%         6.66%         1.95%         0.13%         0.41%         0.02%         0.19%         0.10%         0.44%         360,155,           55         01/31/2020         13.79%         57.34%         17.26         0.28%         0.81%         6.61%         1.98%         0.11%         0.35%         0.12%         0.14%         0.08%         0.45%         346,324,           56         04/30/2020         13.38%         56.86%         17.49         0.28%         0.81%         6.86%         3.06%         0.04%         0.69%         0.15%         0.07%         0.17%         0.03%         0.59%         335,868,           57         07/31/2020         12.93%         56.46%         17.72         0.28%         0.81%         7.06%         2.33%         0.10%         0.13%         0.28%         0.06%         0.68%           58         10/31/2021         12.06% <td>51</td> <td>01/31/2019</td> <td>16.10%</td> <td>59.01%</td> <td>16.36</td> <td>0.28%</td> <td>0.81%</td> <td>6.06%</td> <td>1.96%</td> <td>0.03%</td> <td>0.54%</td> <td>0.08%</td> <td>0.21%</td> <td>0.09%</td> <td>0.09%</td> <td>0.29%</td> <td>404,210,690.57</td>	51	01/31/2019	16.10%	59.01%	16.36	0.28%	0.81%	6.06%	1.96%	0.03%	0.54%	0.08%	0.21%	0.09%	0.09%	0.29%	404,210,690.57
54         10/31/2019         14.34%         57.82%         17.04         0.28%         0.81%         6.66%         1.95%         0.13%         0.41%         0.02%         0.19%         0.16%         0.10%         0.44%         360,155,           55         01/31/2020         13.79%         57.34%         17.26         0.28%         0.81%         6.61%         1.98%         0.11%         0.35%         0.12%         0.14%         0.04%         0.08%         0.45%         346,324,           56         04/30/2020         13.38%         56.86%         17.49         0.28%         0.81%         6.86%         3.06%         0.04%         0.69%         0.17%         0.03%         0.59%         335,868,           57         07/31/2020         12.93%         56.46%         17.72         0.28%         0.81%         7.06%         2.33%         0.10%         0.36%         0.14%         0.13%         0.28%         0.60%         0.69%           58         10/31/2020         12.47%         56.04%         17.95         0.29%         0.82%         7.10%         2.19%         0.04%         0.19%         0.20%         0.06%         0.08%         0.45%           59         01/31/2021         12.06%	52	04/30/2019	15.47%	58.60%	16.58	0.28%	0.81%	6.27%	2.20%	0.05%	0.22%	0.24%	0.00%	0.09%	0.10%	0.53%	388,572,660.16
55 01/31/2020 13.79% 57.34% 17.26 0.28% 0.81% 6.61% 1.98% 0.11% 0.35% 0.12% 0.14% 0.04% 0.08% 0.45% 346,324, 56 04/30/2020 13.38% 56.86% 17.49 0.28% 0.81% 6.86% 3.06% 0.04% 0.69% 0.15% 0.07% 0.17% 0.03% 0.59% 335,868, 57 07/31/2020 12.93% 56.46% 17.72 0.28% 0.81% 7.06% 2.33% 0.10% 0.36% 0.14% 0.13% 0.28% 0.06% 0.60% 324,582, 58 10/31/2020 12.47% 56.04% 17.95 0.29% 0.82% 7.10% 2.19% 0.04% 0.19% 0.20% 0.06% 0.06% 0.08% 0.45% 313,262, 59 01/31/2021 12.06% 55.50% 18.18 0.27% 0.82% 7.18% 2.68% 0.08% 0.48% 0.09% 0.18% 0.00% 0.08% 0.39% 302,782, 60 04/30/2021 11.61% 55.12% 18.42 0.28% 0.83% 7.12% 2.36% 0.01% 0.29% 0.23% 0.00% 0.14% 0.06% 0.39% 291,471, 61 07/31/2021 11.22% 54.56% 18.66 0.28% 0.83% 7.10% 2.22% 0.05% 0.21% 0.26% 0.05% 0.19% 0.00% 0.35% 281,686, 62 10/31/2021 10.80% 53.96% 18.87 0.28% 0.83% 7.21% 2.41% 0.09% 0.31% 0.10% 0.02% 0.07% 0.20% 0.22% 271,250, 63 01/31/2022 10.42% 53.45% 19.11 0.28% 0.83% 7.32% 2.47% 0.02% 0.56% 0.05% 0.00% 0.14% 0.05% 0.59% 251,019, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.04% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.04% 0.04% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.04% 0.04% 0.20%	53	07/31/2019	14.86%	58.16%	16.81	0.28%	0.81%	6.48%	2.01%	0.05%	0.33%	0.17%	0.19%	0.06%	0.02%	0.48%	373,116,359.96
56         04/30/2020         13.38%         56.86%         17.49         0.28%         0.81%         6.86%         3.06%         0.04%         0.69%         0.15%         0.07%         0.17%         0.03%         0.59%         335,868,868,57           57         07/31/2020         12.93%         56.46%         17.72         0.28%         0.81%         7.06%         2.33%         0.10%         0.36%         0.14%         0.13%         0.28%         0.60%         0.60%         324,582,           58         10/31/2020         12.47%         56.04%         17.95         0.29%         0.82%         7.10%         2.19%         0.04%         0.19%         0.20%         0.06%         0.06%         0.08%         0.45%         313,262,           59         01/31/2021         12.06%         55.50%         18.18         0.27%         0.82%         7.18%         2.68%         0.08%         0.48%         0.09%         0.18%         0.00%         0.08%         0.48%         0.09%         0.18%         0.00%         0.08%         0.21%         0.00%         0.08%         0.21%         0.09%         0.18%         0.00%         0.08%         0.21%         0.00%         0.00%         0.08%         0.21%         0.0	54	10/31/2019	14.34%	57.82%	17.04	0.28%	0.81%	6.66%	1.95%	0.13%	0.41%	0.02%	0.19%	0.16%	0.10%	0.44%	360,155,850.59
57         07/31/2020         12.93%         56.46%         17.72         0.28%         0.81%         7.06%         2.33%         0.10%         0.36%         0.14%         0.13%         0.28%         0.60%         0.60%         324,582,           58         10/31/2020         12.47%         56.04%         17.95         0.29%         0.82%         7.10%         2.19%         0.04%         0.19%         0.20%         0.06%         0.08%         0.45%         313,262,           59         01/31/2021         12.06%         55.50%         18.18         0.27%         0.82%         7.18%         2.68%         0.08%         0.48%         0.09%         0.18%         0.00%         0.08%         0.39%         302,782,           60         04/30/2021         11.61%         55.12%         18.42         0.28%         0.83%         7.12%         2.36%         0.01%         0.29%         0.23%         0.00%         0.14%         0.06%         0.39%         291,471,           61         07/31/2021         11.22%         54.56%         18.66         0.28%         0.83%         7.10%         2.22%         0.05%         0.26%         0.05%         0.21%         0.26%         0.05%         0.09%         0.31%<	55	01/31/2020	13.79%	57.34%	17.26	0.28%	0.81%	6.61%	1.98%	0.11%	0.35%	0.12%	0.14%	0.04%	0.08%	0.45%	346,324,689.45
58       10/31/2020       12.47%       56.04%       17.95       0.29%       0.82%       7.10%       2.19%       0.04%       0.19%       0.20%       0.06%       0.06%       0.08%       0.45%       313,262,         59       01/31/2021       12.06%       55.50%       18.18       0.27%       0.82%       7.18%       2.68%       0.08%       0.48%       0.09%       0.18%       0.00%       0.08%       0.39%       302,782,         60       04/30/2021       11.61%       55.12%       18.42       0.28%       0.83%       7.12%       2.36%       0.01%       0.29%       0.23%       0.00%       0.14%       0.06%       0.39%       291,471,         61       07/31/2021       11.22%       54.56%       18.66       0.28%       0.83%       7.10%       2.22%       0.05%       0.21%       0.26%       0.05%       0.19%       0.00%       0.35%       281,686,         62       10/31/2021       10.80%       53.96%       18.87       0.28%       0.83%       7.21%       2.41%       0.09%       0.31%       0.10%       0.02%       0.07%       0.20%       0.22%       271,250,         63       01/31/2022       10.42%       53.45%       19.11	56	04/30/2020	13.38%	56.86%	17.49	0.28%	0.81%	6.86%	3.06%	0.04%	0.69%	0.15%	0.07%	0.17%	0.03%	0.59%	335,868,122.50
59 01/31/2021 12.06% 55.50% 18.18 0.27% 0.82% 7.18% 2.68% 0.08% 0.48% 0.09% 0.18% 0.00% 0.08% 0.39% 302,782, 60 04/30/2021 11.61% 55.12% 18.42 0.28% 0.83% 7.12% 2.36% 0.01% 0.29% 0.23% 0.00% 0.14% 0.06% 0.39% 291,471, 61 07/31/2021 11.22% 54.56% 18.66 0.28% 0.83% 7.10% 2.22% 0.05% 0.21% 0.26% 0.05% 0.19% 0.00% 0.35% 281,686, 62 10/31/2021 10.80% 53.96% 18.87 0.28% 0.83% 7.21% 2.41% 0.09% 0.31% 0.10% 0.02% 0.07% 0.20% 0.22% 271,250, 63 01/31/2022 10.42% 53.45% 19.11 0.28% 0.83% 7.32% 2.47% 0.02% 0.56% 0.05% 0.00% 0.05% 0.00% 0.49% 261,617, 64 04/30/2022 10.00% 53.15% 19.35 0.28% 0.83% 7.50% 2.39% 0.05% 0.32% 0.21% 0.00% 0.14% 0.05% 0.59% 251,019, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.00% 0.05% 0.05% 0.05% 0.74% 241,779,	57	07/31/2020	12.93%	56.46%	17.72	0.28%	0.81%	7.06%	2.33%	0.10%	0.36%	0.14%	0.13%	0.28%	0.06%	0.60%	324,582,774.39
60       04/30/2021       11.61%       55.12%       18.42       0.28%       0.83%       7.12%       2.36%       0.01%       0.29%       0.23%       0.00%       0.14%       0.06%       0.39%       291,471,         61       07/31/2021       11.22%       54.56%       18.66       0.28%       0.83%       7.10%       2.22%       0.05%       0.21%       0.26%       0.05%       0.19%       0.00%       0.35%       281,686,         62       10/31/2021       10.80%       53.96%       18.87       0.28%       0.83%       7.21%       2.41%       0.09%       0.31%       0.10%       0.02%       0.07%       0.20%       0.22%       271,250,         63       01/31/2022       10.42%       53.45%       19.11       0.28%       0.83%       7.32%       2.47%       0.02%       0.56%       0.05%       0.00%       0.05%       0.09%       0.49%       261,617,         64       04/30/2022       10.00%       53.15%       19.35       0.28%       0.83%       7.50%       2.39%       0.05%       0.21%       0.00%       0.14%       0.05%       0.59%       251,019,         65       07/31/2022       9.63%       52.68%       19.57       0.28%	58	10/31/2020	12.47%	56.04%	17.95	0.29%	0.82%	7.10%	2.19%	0.04%	0.19%	0.20%	0.06%	0.06%	0.08%	0.45%	313,262,253.60
61 07/31/2021 11.22% 54.56% 18.66 0.28% 0.83% 7.10% 2.22% 0.05% 0.21% 0.26% 0.05% 0.19% 0.00% 0.35% 281,686, 62 10/31/2021 10.80% 53.96% 18.87 0.28% 0.83% 7.21% 2.41% 0.09% 0.31% 0.10% 0.02% 0.07% 0.20% 0.22% 271,250, 63 01/31/2022 10.42% 53.45% 19.11 0.28% 0.83% 7.32% 2.47% 0.02% 0.56% 0.05% 0.00% 0.05% 0.00% 0.49% 261,617, 64 04/30/2022 10.00% 53.15% 19.35 0.28% 0.83% 7.50% 2.39% 0.05% 0.05% 0.21% 0.00% 0.14% 0.05% 0.59% 251,019, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.05% 0.74% 241,779,	59	01/31/2021	12.06%	55.50%	18.18	0.27%	0.82%	7.18%	2.68%	0.08%	0.48%	0.09%	0.18%	0.00%	0.08%	0.39%	302,782,285.40
62 10/31/2021 10.80% 53.96% 18.87 0.28% 0.83% 7.21% 2.41% 0.09% 0.31% 0.10% 0.02% 0.07% 0.20% 0.22% 271,250, 63 01/31/2022 10.42% 53.45% 19.11 0.28% 0.83% 7.32% 2.47% 0.02% 0.56% 0.05% 0.00% 0.05% 0.00% 0.49% 261,617, 64 04/30/2022 10.00% 53.15% 19.35 0.28% 0.83% 7.50% 2.39% 0.05% 0.05% 0.21% 0.00% 0.14% 0.05% 0.59% 251,019, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.05% 0.74% 241,779,	60	04/30/2021	11.61%	55.12%	18.42	0.28%	0.83%	7.12%	2.36%	0.01%	0.29%	0.23%	0.00%	0.14%	0.06%	0.39%	291,471,472.86
63 01/31/2022 10.42% 53.45% 19.11 0.28% 0.83% 7.32% 2.47% 0.02% 0.56% 0.05% 0.00% 0.05% 0.00% 0.49% 261,617, 64 04/30/2022 10.00% 53.15% 19.35 0.28% 0.83% 7.50% 2.39% 0.05% 0.32% 0.21% 0.00% 0.14% 0.05% 0.59% 251,019, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.05% 0.74% 241,779,	61	07/31/2021	11.22%	54.56%	18.66	0.28%	0.83%	7.10%	2.22%	0.05%	0.21%	0.26%	0.05%	0.19%	0.00%	0.35%	281,686,468.54
64 04/30/2022 10.00% 53.15% 19.35 0.28% 0.83% 7.50% 2.39% 0.05% 0.32% 0.21% 0.00% 0.14% 0.05% 0.59% 251,019, 65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.05% 0.74% 241,779,	62	10/31/2021	10.80%	53.96%	18.87	0.28%	0.83%	7.21%	2.41%	0.09%	0.31%	0.10%	0.02%	0.07%	0.20%	0.22%	271,250,878.57
65 07/31/2022 9.63% 52.68% 19.57 0.28% 0.83% 7.74% 2.28% 0.03% 0.41% 0.20% 0.21% 0.05% 0.05% 0.74% 241,779,	63	01/31/2022	10.42%	53.45%	19.11	0.28%	0.83%	7.32%	2.47%	0.02%	0.56%	0.05%	0.00%	0.05%	0.00%	0.49%	261,617,019.95
•	64	04/30/2022	10.00%	53.15%	19.35	0.28%	0.83%	7.50%	2.39%	0.05%	0.32%	0.21%	0.00%	0.14%	0.05%	0.59%	251,019,968.48
66 10/31/2022	65	07/31/2022	9.63%	52.68%	19.57	0.28%	0.83%	7.74%	2.28%	0.03%	0.41%	0.20%	0.21%	0.05%	0.05%	0.74%	241,779,716.81
	66	10/31/2022															

<sup>\*:</sup> The value in this field is not zero, but rounded below 0.00%.

**Collection Period:** 05/01/2022 to 07/31/2022

 Determination Date:
 07/12/2022

 Delivery to Trustee:
 08/11/2022

 Trustee Confirmation:
 08/16/2022

 Payment Date:
 08/26/2022

 Early Redemption Date:
 11/28/2011

All Amounts in Euro

<sup>-</sup>The figures of Principal Outstanding of Delinquent Reference Claims of periods 14 and 15 are biased downwards due to the applied erroneous routine for the correction of technical delinquencies.