PB Domicile 2006-1 PLC - Investor Report

Investor Notification

Postbank

Determination Date: 01/11/2017

11/01/2016 to 01/31/2017 **Reference Period:**

Interest Period on Notes: 11/28/2016 to 02/26/2017

Fixed EURIBOR: -0.314% The Bank, Servicer and **Determination Agent**

Deutsche Postbank AG Friedrich-Ebert-Allee 114 - 126 53113 Bonn Germany

Contact Person: Peter Schmalz Christel Bicknell

Telephone: +49 (0) 5151 184857 (182489) Facsimile: +49 (0) 5151 185069 E-Mail: PB-ABS-Admin@postbank.de

Rating:

NR (Standard & Poor's) A3 (Moody's) BBB+ (Fitch Ratings)

The Issuer

PB DOMICILE 2006-1 plc 5 Harbourmaster Place IFSC

Dublin 1 Ireland

Contact Person: Eamonn Sherry

Telephone: +353 1 6806005 Facsimile: +353 1 6806050 E-Mail: eamonn.sherry@db.com The Principal Paving Agent

BNP Paribas Securities Services

Europa-Allee 12 60327 Frankfurt am Main

Germany

Contact Person: Christoph Meitzner

Telephone: +49 (0)69 1520 5574 Facsimile: +49 (0)69 1520 5550

E-Mail: christoph.meitzner@bnpparibas.com

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

The Corporate Administrator

Deutsche International Corporate Services

5 Harbourmaster Place IFSC Dublin 1

Contact Person: Eamonn Sherry

Ireland

Telephone: +353 1 6806005 Facsimile: +353 1 6806050 E-Mail: eamonn.sherry@db.com The Trustee

Deloitte & Touche GmbH Wirtschaftsprüfungsgesellschaft Rosenheimer Platz 4

81669 Munich Germany

Contact Person: Ulrich Lotz

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Rating Agency

Fitch Ratings Ltd. Eldon House, Eldon Street London EC2M 7UA United Kingdom

Contact Person: Charlotte Eady

Telephone: +44 (0)20 7417 3523 Facsimile: +44 (0)20 7417 6262 E-Mail: charlotte.eady@fitchratings.com Rating Agency

Moody's Investor Service An der Welle 5 60322 Frankfurt am Main

Germany

Contact Person: Martin Lenhard

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E-Mail: martin.lenhard@moodys.com

Rating Agency

Standard & Poor's Ratings Services 20 Canada Square, Canary Wharf

London E14 5LH United Kingdom

Contact Person: Viktor Milev

> Telephone: +44 (0)20 7176 3569 Facsimile: +44 (0)20 7176 3598

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

| Key Characteristics | Current | Initial |
|--|----------------|------------------|
| Number of Reference Claims (Hauptvertragsnummern): | 6,652 | 19,510 |
| Number of Loan Parts (Vertragsnummern): | 12,370 | 41,394 |
| Number of Borrowers: | 6,624 | 19,401 |
| Number of Properties: | 6,656 | 19,510 |
| Current Principal Balance (in Euro): | 531,347,969.43 | 2,511,131,720.59 |
| Weighted Average Interest Rate: | 3.78% | 5.32 % |
| Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available): | 70.97 | 82.00 |
| Weighted Average LTV: | 62.70% | 80.83% |
| Weighted Average Seasoning (in Months): | 175.67 | 53.77 |

Reference Claim Information

| Original Number of Reference Claims: | | 19,510 |
|---|--------|--------|
| Repaid Reference Claims prior to this Period: | 12,504 | |
| Removed Reference Claims prior to this Period: | 79 | |
| Liquidated Reference Claims prior to this Period: | 151 | |
| eginning Number of Reference Claims: | | 6,776 |
| Number of Reference Claims paid in full: | 118 | |
| Number of Removed Reference Claims: | 1 | |
| Number of Liquidated Reference Claims: | 5 | |
| nding Number of Reference Claims: | | 6,652 |

Remittance Distribution Data

| Original Principal Balance: | | 2,511,131,720.59 |
|--|------------------|------------------|
| Received Principal prior to this Period: | 1,946,259,970.40 | |
| Removed Principal prior to this Period: | 8,604,847.69 | |
| Realised Losses prior to this Period: | 6,814,857.33 | |
| Beginning Principal Balance: | | 549,452,045.17 |
| Received Principal: | 17,779,388.91 | |
| Thereof Prepayment: | 1,743,429.41 | |
| Late Recoveries: | 8,705.86 | |
| Removed Principal: | 38,895.19 | |
| Net Liquidation Proceeds (excl. Prior Liens) | 67,344.24 | |
| Total Principal Repayment: | | 17,894,334.20 |
| Realised Losses: | 218,447.40 | |
| Late Recoveries: (*) | -8,705.86 | |
| Ending Principal Balance: | | 531,347,969.43 |
| Constant Payment Rate (annualized): | 13.68% | |

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

Delinquency Profile

| 0 days | Number of Reference Claims 87 | Principal Delinquent 168,935.74 | Principal Outstanding 8,262,759.40 |
|-------------------------------------|-------------------------------------|---------------------------------------|--|
| 1 - 29 days | 5 | 6,705.15 | 466,993.87 |
| 30 - 59 days | 26 | 437,519.85 | 2,262,652.27 |
| 60 - 89 days | 7 | 41,289.74 | 492,789.21 |
| Aggregated Delinquencies < 90 days | 125 | 654,450.48 | 11,485,194.75 |
| 90 - 119 days | 3 | 1,799.61 | 322,629.19 |
| 120 - 149 days | 1 | 2,406.25 | 38,281.37 |
| 150 - 179 days | 5 | 6,314.76 | 537,151.62 |
| >= 180 days | 43 | 1,670,448.77 | 3,591,602.37 |
| Aggregated Delinquencies >= 90 days | 52 | 1,680,969.39 | 4,489,664.55 |
| Aggregated Delinquencies Overall: | 177 | 2,335,419.87 | 15,974,859.30 |

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

Collection Period: 11/01/2016 to 01/31/2017

 Determination Date:
 01/11/2017

 Delivery to Trustee:
 02/13/2017

 Trustee Confirmation:
 02/16/2017

 Payment Date:
 02/27/2017

 Early Redemption Date:
 11/28/2011

All Amounts in Euro



Non Compliant Reference Claims

| | Number of Reference Claims | Principal Outstanding |
|------------------------------------|-------------------------------|--------------------------|
| Non Compliances in Current Period | 1 | 38,895.19 |
| Non Compliances from older Periods | 79 | 8,604,847.69 |
| | 80 | 8,643,742.88 |

Excess Spread

| Excess Spread Amount in Current Period: | 728,834.43 |
|--|-------------|
| Realised Losses in Current Period: | -218,447.40 |
| Extinction of Excess Spread: | -510,387.03 |
| 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 | 1,964,115,409.41 | 12,622 |
| Total of Removed Reference Claims | 8,643,742.88 | 80 |
| Total Principal Balance of Liquidated Reference Claims | 14,877,405.34 | 156 |
| Total Realised Losses: | 7,024,598.87 | |

Credit Event Profile

| | Number of Reference Claims | Principal Delinquent | Principal Outstanding | Principal Outstanding at Credit Event |
|--|----------------------------------|-------------------------|--------------------------|---|
| Credit Events in Current Period | 7 | 211,281.61 | 593,082.29 | 593,082.29 |
| Credit Events from older Periods excluding Reference Claims repaid to zero | 305 | 1,535,339.15 | 30,410,882.02 | 36,704,689.41 |
| Thereof Normal Performing Again (*) | 267 | 67,678.54 | 27,000,529.82 | 32,828,139.80 |
| | 312 | 1,746,620.76 | 31,003,964.31 | 37,297,771.70 |

^(*) Loans with months in arrears below 3 and no bankruptcy flag.

Remittance Realised Loss

| Remittance Realised Loss | Number of Reference Claims: | EUR |
|--|-----------------------------|-------------|
| Current Principal Balance of Reference Claims Liquidated in Current Period: | 5 | 384,942.79 |
| Accrued Interest: | | 27.162,94 |
| Principal Foregone: | | 0,00 |
| Liquidation Proceeds (excl. Prior Liens): (*) | | -203,731.52 |
| Related Enforcement Costs: | | 10.073,19 |
| Current Period Realised Loss: | 5 | 218,447.40 |

^(*) 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: | 190 | 486,506.19 | 18,348,860.08 | |

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 **Payment Date:** 02/27/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



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 | S | & P Current |
|-----------|---------------------------|-------------------------------------|-------------------------------------|---------------------------------------|--------------------------------------|--|-------------------|---|--------------|-----|----------------|------|---------------------------------|-----|----------------|
| Class A1+ | 500,000.00 | 0.00 | -0.154% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYFH9 | - | - | - | - | - | - |
| Class A2+ | 500,000.00 | 0.00 | -0.154% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYGU0 | - | - | - | - | - | - |
| Class B | 65,800,000.00 | 0.00 | -0.114% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYFJ5 | - | - | - | - | - | - |
| Class C | 51,500,000.00 | 0.00 | 0.046% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYFK3 | - | - | - | - | - | - |
| Class D | 48,900,000.00 | 2,978,559.62 | 0.436% | 548,792.43 | 3,281.19 | 552,073.62 | 0.00 | 2,429,767.19 | DE000A0GYFL1 | BBB | BBB+ | A1 | Baa3 | BBB | NR |
| Class E | 15,400,000.00 | 15,400,000.00 | 1.936% | 0.00 | 75,364.52 | 75,364.52 | 0.00 | 15,400,000.00 | DE000A0GYFM9 | BB | В | Baa3 | Ba2 | BB | NR |
| Totals | 182,600,000.00 | 18,378,559.62 | | 548,792.43 | 78,645.71 | 627,438.14 | 0.00 | 17,829,767.19 | | | | | | | |

interest period for 91 days from 11/28/2016 to 02/26/2017 (both inclusive) is based on 3-Months Euribor at 11/24/2016 -0.314%

Triggers:

- Time Call: 11/28/2011
- Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 21.16%
- Occurance of a Regulatory Event 3)
- Occurance of a Tax Event
- Termination of the Loss Guarantee 5)
- Non-compliance of Servicer

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 **Payment Date:** 02/27/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



The reduction of the Class D/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.

^{*** &}quot;Interest Distribution" and "Principal Distribution" payments rounded to two decimals on a per note basis.

^{****} 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 | -0.154% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class A2+ | 500,000.00 | 0.00 | 10 | Floating | 0.160 | -0.154% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class B | 65,800,000.00 | 0.00 | 658 | Floating | 0.200 | -0.114% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class C | 51,500,000.00 | 0.00 | 515 | Floating | 0.360 | 0.046% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class D | 48,900,000.00 | 2,978,559.62 | 489 | Floating | 0.750 | 0.436% | 0.00 | 6.71 | 3,281.19 | 11/26/2052 |
| Class E | 15,400,000.00 | 15,400,000.00 | 154 | Floating | 2.250 | 1.936% | 0.00 | 489.38 | 75,364.52 | 11/26/2052 |
| Totals | 182,600,000.00 | 18,378,559.62 | | | | | | | 78,645.71 | |

All Amounts in Euro

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 **Payment Date:** 02/27/2017 Early Redemption Date: 11/28/2011



interest period for 91 days from 11/28/2016 to 02/26/2017 (both inclusive) is based on 3-Months Euribor at 11/24/2016 -0.314%

[&]quot;Total Interest Distribution" payments rounded to two decimals on a per note basis.

^{***} 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 | Principal | Principal Distribution / | Loss | Unjustified | Ending | C | redit Enhanceme | nt |
|-----------|----------------|------------------------|----------|----------------------------------|-----------------------------|------------|--------------------|------------------------|---------------|---------------------|------------------|
| | Face Value | Certificate Balance | of Notes | Repayment on Reference Claims | Early Redemption * / ** | Allocation | 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 | 2,978,559.62 | 489 | 0.00 | 548,792.43 | 0.00 | 0.00 | 2,429,767.19 | 0.61% | 2.80% | 2.90% |
| Class E | 15,400,000.00 | 15,400,000.00 | 154 | 0.00 | 0.00 | 0.00 | 0.00 | 15,400,000.00 | Excess Spread | Excess Spread | Excess Spread |
| Totals | 182,600,000.00 | 18,378,559.62 | | 0.00 | 548,792.43 | 0.00 | 0.00 | 17,829,767.19 | | | |

The reduction of the Class D/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.

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 02/13/2017 **Delivery to Trustee: Trustee Confirmation:** 02/16/2017 **Payment Date:** 02/27/2017 Early Redemption Date: 11/28/2011



^{** &}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] | 251 | 3.77% | 5,766,014.75 | 1.09% | 41.31% | 37.08% | 62.92% |
|]50,000 - 100,000] | 1,857 | 27.92% | 83,547,820.65 | 15.72% | 56.33% | 39.49% | 60.51% |
|]100,000 - 150,000] | 2,133 | 32.07% | 158,534,769.07 | 29.84% | 62.64% | 44.95% | 55.05% |
|]150,000 - 200,000] | 1,511 | 22.71% | 152,843,782.35 | 28.77% | 65.77% | 38.53% | 61.47% |
|]200,000 - 250,000] | 585 | 8.79% | 74,906,974.49 | 14.10% | 66.23% | 28.11% | 71.89% |
|]250,000 - 300,000] | 193 | 2.90% | 29,161,987.72 | 5.49% | 64.25% | 17.24% | 82.76% |
|]300,000 - 350,000] | 64 | 0.96% | 11,423,423.06 | 2.15% | 63.82% | 25.51% | 74.49% |
|]350,000 - 400,000] | 26 | 0.39% | 5,890,722.29 | 1.11% | 61.93% | 16.50% | 83.50% |
|]400,000 - 450,000] | 11 | 0.17% | 2,994,337.96 | 0.56% | 52.98% | 19.35% | 80.65% |
|]450,000 - 500,000] | 9 | 0.14% | 2,177,695.98 | 0.41% | 43.27% | 0.00% | 100.00% |
|]500,000 - 750,000] | 10 | 0.15% | 2,921,740.16 | 0.55% | 50.67% | 23.38% | 76.62% |
|]750,000 - 1,000,000] | 1 | 0.02% | 493,770.82 | 0.09% | 57.82% | 0.00% | 100.00% |
|]1,000,000 - | 1 | 0.02% | 684,930.13 | 0.13% | 45.10% | 0.00% | 100.00% |
| | 6,652 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.98% | 63.02% |

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

Average: 137,206.41 Original Average: 137,824.53

11/01/2016 to 01/31/2017 **Collection Period:**

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011



All Amounts in Euro

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] | 2,139 | 32.16% | 61,849,904.53 | 11.64% | 33.79% | 38.11% | 61.89% |
|]50,000 - 100,000] | 2,535 | 38.11% | 188,663,292.08 | 35.51% | 56.69% | 42.71% | 57.29% |
|]100,000 - 150,000] | 1,399 | 21.03% | 169,946,938.27 | 31.98% | 71.31% | 38.38% | 61.62% |
|]150,000 - 200,000] | 430 | 6.46% | 73,319,885.88 | 13.80% | 76.88% | 27.76% | 72.24% |
|]200,000 - 250,000] | 102 | 1.53% | 22,482,730.89 | 4.23% | 77.69% | 21.74% | 78.26% |
|]250,000 - 300,000] | 26 | 0.39% | 7,116,002.52 | 1.34% | 73.08% | 15.08% | 84.92% |
|]300,000 - 350,000] | 9 | 0.14% | 2,880,785.28 | 0.54% | 74.44% | 0.00% | 100.00% |
|]350,000 - 400,000] | 6 | 0.09% | 2,227,242.32 | 0.42% | 71.72% | 16.12% | 83.88% |
|]400,000 - 450,000] | 3 | 0.05% | 1,227,708.66 | 0.23% | 39.83% | 0.00% | 100.00% |
|]450,000 - 500,000] | 2 | 0.03% | 948,548.87 | 0.18% | 57.98% | 47.94% | 52.06% |
|]500,000 - 750,000] | 1 | 0.02% | 684,930.13 | 0.13% | 45.10% | 0.00% | 100.00% |
| | 6,652 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.98% | 63.02% |

0.30 Minimum: Maximum: 684,930.13

79,877.93 137,824.53 Average: Original Average:

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011



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] | 355 | 5.34% | 3,745,408.40 | 0.70% | 6.93% | 29.64% | 70.36% |
|]10.00 - 20.00] | 554 | 8.33% | 15,811,590.08 | 2.98% | 15.62% | 31.57% | 68.43% |
|]20.00 - 30.00] | 636 | 9.56% | 28,092,001.52 | 5.29% | 25.31% | 34.10% | 65.90% |
|]30.00 - 40.00] | 723 | 10.87% | 43,196,878.95 | 8.13% | 35.37% | 34.04% | 65.96% |
|]40.00 - 50.00] | 880 | 13.23% | 66,747,768.49 | 12.56% | 45.24% | 33.85% | 66.15% |
|]50.00 - 60.00] | 863 | 12.97% | 75,312,693.84 | 14.17% | 55.43% | 43.18% | 56.82% |
|]60.00 - 65.00] | 414 | 6.22% | 41,196,843.45 | 7.75% | 62.50% | 40.98% | 59.02% |
|]65.00 - 70.00] | 430 | 6.46% | 42,724,585.38 | 8.04% | 67.46% | 44.86% | 55.14% |
|]70.00 - 75.00] | 420 | 6.31% | 45,959,172.48 | 8.65% | 72.47% | 43.12% | 56.88% |
|]75.00 - 80.00] | 376 | 5.65% | 42,270,199.67 | 7.96% | 77.45% | 41.09% | 58.91% |
|]80.00 - 85.00] | 309 | 4.65% | 37,922,480.89 | 7.14% | 82.31% | 37.65% | 62.35% |
|]85.00 - 90.00] | 255 | 3.83% | 30,539,825.28 | 5.75% | 87.44% | 32.17% | 67.83% |
|]90.00 - 95.00] | 158 | 2.38% | 20,563,799.27 | 3.87% | 92.46% | 26.30% | 73.70% |
|]95.00 - 100.00] | 114 | 1.71% | 15,052,455.33 | 2.83% | 97.74% | 29.20% | 70.80% |
|]100.00 - 105.00] | 75 | 1.13% | 9,842,583.40 | 1.85% | 102.44% | 15.29% | 84.71% |
|]105.00 - 110.00] | 49 | 0.74% | 6,375,012.61 | 1.20% | 107.21% | 22.82% | 77.18% |
|]110.00 - 115.00] | 27 | 0.41% | 3,739,376.67 | 0.70% | 112.26% | 13.32% | 86.68% |
|]115.00- | 14 | 0.21% | 2,255,293.72 | 0.42% | 121.03% | 18.27% | 81.73% |
| | 6,652 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.98% | 63.02% |

Minimum: 0.00%Maximum: 126.54%

80.83% Weighted Average: 62.70% Original Weighted Average:

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011



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] | 3,905 | 31.57% | 157,731,184.69 | 29.69% | 60.93% | 30.46% | 69.54% |
|]3.00 - 3.50] | 1,514 | 12.24% | 67,481,740.48 | 12.70% | 64.96% | 38.43% | 61.57% |
|]3.50 - 4.00] | 1,474 | 11.92% | 70,565,974.81 | 13.28% | 66.69% | 37.59% | 62.41% |
|]4.00 - 4.50] | 1,237 | 10.00% | 53,299,566.81 | 10.03% | 63.46% | 35.38% | 64.62% |
|]4.50 - 5.00] | 1,976 | 15.97% | 83,018,411.65 | 15.62% | 58.09% | 39.05% | 60.95% |
|]5.00 - 5.50] | 1,700 | 13.74% | 73,659,748.16 | 13.86% | 62.67% | 41.99% | 58.01% |
|]5.50 - 6.00] | 510 | 4.12% | 23,418,926.68 | 4.41% | 70.22% | 52.63% | 47.37% |
|]6.00 - 6.50] | 48 | 0.39% | 1,957,035.16 | 0.37% | 69.86% | 59.85% | 40.15% |
|]6.50 - 7.00] | 6 | 0.05% | 215,380.99 | 0.04% | 63.37% | 81.01% | 18.99% |
| | 12,370 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.96% | 63.04% |

0.93% Minimum: Maximum: 6.73%

Weighted Average: 3.78% Original Weighted Average: 5.32 %

Collection Period:

11/01/2016 to 01/31/2017

01/11/2017

Determination Date: Delivery to Trustee: 02/13/2017 **Trustee Confirmation:** 02/16/2017

02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011





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% | 49,112.70 | 0.01% | 4.56% | 44.39% | 0.00% | 100.00% |
|]108-120] | 5 | 0.04% | 135,412.38 | 0.03% | 5.04% | 53.39% | 27.54% | 72.46% |
|]120-132] | 4 | 0.03% | 255,710.32 | 0.05% | 2.87% | 84.50% | 0.00% | 100.00% |
|]132-144] | 19 | 0.15% | 874,623.59 | 0.16% | 4.69% | 63.51% | 15.48% | 84.52% |
|]144-156] | 102 | 0.82% | 3,654,014.83 | 0.69% | 4.36% | 67.87% | 24.85% | 75.15% |
|]156-168] | 127 | 1.03% | 5,814,960.29 | 1.09% | 3.78% | 62.80% | 29.35% | 70.65% |
|]168-180] | 1,141 | 9.22% | 42,550,036.33 | 8.01% | 3.94% | 63.83% | 37.76% | 62.24% |
|]180-192] | 590 | 4.77% | 21,889,504.53 | 4.12% | 3.70% | 58.02% | 20.76% | 79.24% |
|]192-204] | 185 | 1.50% | 7,100,854.32 | 1.34% | 4.27% | 59.35% | 42.96% | 57.04% |
|]204-216] | 281 | 2.27% | 10,329,819.44 | 1.94% | 4.05% | 58.71% | 41.44% | 58.56% |
|]216-228] | 467 | 3.78% | 20,981,533.32 | 3.95% | 4.11% | 62.65% | 48.56% | 51.44% |
|]228-240] | 3,969 | 32.09% | 182,005,591.18 | 34.25% | 3.86% | 66.21% | 46.66% | 53.34% |
|]240-252] | 2,408 | 19.47% | 102,032,669.24 | 19.20% | 3.82% | 60.62% | 26.12% | 73.88% |
|]252-264] | 215 | 1.74% | 9,310,429.91 | 1.75% | 2.92% | 63.19% | 30.72% | 69.28% |
|]264-276] | 194 | 1.57% | 8,238,753.10 | 1.55% | 3.32% | 66.09% | 34.21% | 65.79% |
|]276-288] | 165 | 1.33% | 7,059,280.98 | 1.33% | 3.74% | 58.48% | 42.06% | 57.94% |
|]288-300] | 898 | 7.26% | 37,981,862.60 | 7.15% | 3.87% | 61.85% | 45.92% | 54.08% |
|]300-312] | 561 | 4.54% | 27,941,961.49 | 5.26% | 3.85% | 61.32% | 18.21% | 81.79% |
|]312-324] | 88 | 0.71% | 4,271,638.71 | 0.80% | 3.24% | 65.29% | 27.77% | 72.23% |
|]324-336] | 112 | 0.91% | 4,510,227.58 | 0.85% | 3.14% | 52.03% | 23.03% | 76.97% |
|]336-348] | 88 | 0.71% | 3,777,776.02 | 0.71% | 3.07% | 58.48% | 53.19% | 46.81% |
|]348-360] | 305 | 2.47% | 13,377,696.54 | 2.52% | 3.05% | 52.82% | 32.14% | 67.86% |
|]360-372] | 160 | 1.29% | 6,476,429.09 | 1.22% | 3.50% | 63.01% | 22.39% | 77.61% |

11/01/2016 to 01/31/2017 **Collection Period:**

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



Investor Notification

PB Domicile 2006-1

| 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 |
|--|----------------------------|--------------------------------|------------------------------|----------------------------------|--------------------------------------|----------------------------|--------------------|--------------------|
|]372-384] | 18 | 0.15% | 436,706.95 | 0.08% | 2.77% | 37.02% | 23.15% | 76.85% |
|]384-396] | 10 | 0.08% | 579,933.70 | 0.11% | 3.04% | 72.09% | 26.90% | 73.10% |
|]396-408] | 11 | 0.09% | 427,316.41 | 0.08% | 3.33% | 51.77% | 21.47% | 78.53% |
|]408- | 68 | 0.55% | 2,417,813.07 | 0.46% | 2.95% | 48.25% | 11.38% | 88.62% |
| Not Available | 178 | 1.44% | 6,866,300.81 | 1.29% | 2.05% | 58.17% | 30.75% | 69.25% |
| | 12,370 | 100.00% | 531,347,969.43 | 100.00% | 3.78% | 62.70% | 36.96% | 63.04% |

Minimum*: 85.10 Maximum: 542.00

Weighted Average*: 244.89 Original Weighted Average*: 136.07

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:**

Early Redemption Date: 11/28/2011



^{*} ignoring zero values / not available

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 | 250 | 2.02% | 9,996,842.15 | 1.88% | 2.68% | 58.30% | 28.10% | 71.90% |
|]00-12] | 881 | 7.12% | 31,606,178.71 | 5.95% | 4.41% | 55.64% | 30.13% | 69.87% |
|]12-24] | 1,431 | 11.57% | 51,536,215.12 | 9.70% | 4.40% | 56.08% | 32.87% | 67.13% |
|]24-36] | 1,493 | 12.07% | 55,634,397.12 | 10.47% | 3.99% | 58.39% | 37.58% | 62.42% |
|]36-48] | 782 | 6.32% | 29,638,417.76 | 5.58% | 3.83% | 59.16% | 34.38% | 65.62% |
|]48-60] | 696 | 5.63% | 28,298,198.94 | 5.33% | 4.04% | 60.46% | 44.35% | 55.65% |
|]60-72] | 893 | 7.22% | 37,890,081.26 | 7.13% | 4.08% | 63.00% | 47.51% | 52.49% |
|]72-84] | 1,773 | 14.33% | 84,288,839.39 | 15.86% | 3.74% | 63.75% | 44.04% | 55.96% |
|]84-96] | 2,069 | 16.73% | 97,122,688.60 | 18.28% | 3.49% | 67.19% | 37.73% | 62.27% |
|]96-108] | 819 | 6.62% | 38,182,966.99 | 7.19% | 3.09% | 67.21% | 28.92% | 71.08% |
|]108-120] | 328 | 2.65% | 15,305,206.62 | 2.88% | 2.81% | 62.94% | 26.62% | 73.38% |
|]120-132] | 187 | 1.51% | 9,681,180.66 | 1.82% | 4.01% | 68.33% | 27.30% | 72.70% |
|]132-144] | 261 | 2.11% | 13,839,301.52 | 2.60% | 4.02% | 66.45% | 42.98% | 57.02% |
|]144-156] | 269 | 2.17% | 14,639,809.19 | 2.76% | 3.83% | 68.44% | 33.84% | 66.16% |
|]156-168] | 119 | 0.96% | 6,951,109.55 | 1.31% | 3.04% | 72.23% | 12.57% | 87.43% |
|]168-180] | 34 | 0.27% | 2,089,878.85 | 0.39% | 2.89% | 61.37% | 40.83% | 59.17% |
|]180-192] | 36 | 0.29% | 2,036,977.70 | 0.38% | 3.97% | 68.42% | 37.24% | 62.76% |
|]192-204] | 16 | 0.13% | 926,102.01 | 0.17% | 3.85% | 77.61% | 42.46% | 57.54% |
|]204-216] | 19 | 0.15% | 979,614.98 | 0.18% | 3.21% | 80.54% | 0.00% | 100.00% |
|]216-228] | 11 | 0.09% | 570,475.97 | 0.11% | 2.94% | 72.21% | 28.73% | 71.27% |
|]228-240] | 3 | 0.02% | 133,486.34 | 0.03% | 2.54% | 84.58% | 0.00% | 100.00% |
| | 12,370 | 100.00% | 531,347,969.43 | 100.00% | 3.78% | 62.70% | 36.96% | 63.04% |

1.00 Minimum*: Maximum: 239.00

82.21 Weighted Average*: 70.97 Original Weighted Average*:

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 02/13/2017 **Delivery to Trustee: Trustee Confirmation:** 02/16/2017 **Payment Date:** 02/27/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



^{*} ignoring zero values / not available

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 |
|----------------------------|----------------------------------|--------------------------------------|------------------------------|----------------------------------|----------------------------|--------------------|--------------------|
|]132-144] | 658 | 9.89% | 59,026,339.27 | 11.11% | 72.22% | 32.70% | 67.30% |
|]144-156] | 1,810 | 27.21% | 161,635,835.41 | 30.42% | 66.96% | 37.97% | 62.03% |
|]156-168] | 1,186 | 17.83% | 105,588,175.16 | 19.87% | 64.34% | 39.89% | 60.11% |
|]168-180] | 561 | 8.43% | 46,809,586.32 | 8.81% | 62.96% | 38.74% | 61.26% |
|]180-192] | 318 | 4.78% | 27,159,869.57 | 5.11% | 63.37% | 43.77% | 56.23% |
|]192-204] | 315 | 4.74% | 24,979,203.18 | 4.70% | 59.06% | 41.92% | 58.08% |
|]204-216] | 423 | 6.36% | 28,661,779.96 | 5.39% | 53.11% | 37.89% | 62.11% |
|]216-228] | 474 | 7.13% | 24,634,694.84 | 4.64% | 47.10% | 23.04% | 76.96% |
|]228-240] | 265 | 3.98% | 13,741,162.17 | 2.59% | 46.25% | 24.85% | 75.15% |
|]240-252] | 98 | 1.47% | 5,878,151.75 | 1.11% | 46.44% | 33.05% | 66.95% |
|]252-264] | 105 | 1.58% | 7,211,096.74 | 1.36% | 47.01% | 44.65% | 55.35% |
|]264-276] | 130 | 1.95% | 7,557,846.85 | 1.42% | 52.05% | 44.19% | 55.81% |
|]276-288] | 122 | 1.83% | 8,070,845.04 | 1.52% | 48.80% | 45.73% | 54.27% |
|]288-300] | 43 | 0.65% | 2,107,740.06 | 0.40% | 47.29% | 39.09% | 60.91% |
|]300-312] | 19 | 0.29% | 1,254,271.94 | 0.24% | 62.18% | 17.94% | 82.06% |
|]312-324] | 14 | 0.21% | 950,970.63 | 0.18% | 65.94% | 2.17% | 97.83% |
|]324-336] | 25 | 0.38% | 1,551,522.07 | 0.29% | 70.95% | 0.00% | 100.00% |
|]336-348] | 38 | 0.57% | 1,965,671.65 | 0.37% | 57.61% | 0.00% | 100.00% |
|]348-360] | 13 | 0.20% | 959,477.61 | 0.18% | 47.90% | 0.00% | 100.00% |
|]360-372] | 11 | 0.17% | 635,914.30 | 0.12% | 42.38% | 0.00% | 100.00% |
|]372-384] | 12 | 0.18% | 727,731.33 | 0.14% | 43.44% | 0.00% | 100.00% |
|]384-396] | 2 | 0.03% | 10,175.24 | 0.00% | 7.87% | 0.00% | 100.00% |
|]396-408] | 5 | 0.08% | 137,986.86 | 0.03% | 33.35% | 0.00% | 100.00% |
|]408-420] | 2 | 0.03% | 51,030.78 | 0.01% | 38.37% | 0.00% | 100.00% |
| | 3 | 0.05% | 40,890.70 | 0.01% | 25.40% | 0.00% | 100.00% |

11/01/2016 to 01/31/2017 **Collection Period:**

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



Investor Notification

PB Domicile 2006-1

6,652 100.00% 531,347,969.43 100.00% 62.70% 36.98% 63.02%

Minimum: 139.52 454.77 Maximum:

Original Weighted Average: Weighted Average: 175.67 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 | 4,080 | 32.98% | 196,395,339.85 | 36.96% | 63.13% | 55.87% | 44.13% |
| Purchase Of Existing Building | 4,052 | 32.76% | 160,847,797.26 | 30.27% | 67.68% | 17.26% | 82.74% |
| Refinance (external) | 1,432 | 11.58% | 63,453,037.78 | 11.94% | 55.69% | 35.24% | 64.76% |
| Purchase Of Newly Constructed Building | 1,299 | 10.50% | 60,202,472.61 | 11.33% | 61.84% | 29.86% | 70.14% |
| Other Non-Commercial Use | 640 | 5.17% | 20,009,439.87 | 3.77% | 49.90% | 16.23% | 83.77% |
| Purchase Of Existing Building Including Modernisation | 415 | 3.35% | 15,516,749.03 | 2.92% | 65.19% | 47.24% | 52.76% |
| Purchase Of Existing Building including Refurbishment | 114 | 0.92% | 4,307,704.00 | 0.81% | 65.92% | 67.73% | 32.27% |
| Modernisation | 146 | 1.18% | 4,064,457.03 | 0.76% | 40.62% | 51.81% | 48.19% |
| Conversion/Modification | 73 | 0.59% | 2,528,014.33 | 0.48% | 43.28% | 40.22% | 59.78% |
| Refinance (internal) | 34 | 0.27% | 1,193,890.49 | 0.22% | 60.07% | 22.38% | 77.62% |
| Purchase Of Existing Building with Supplemental Unit | 25 | 0.20% | 1,015,483.60 | 0.19% | 45.68% | 33.36% | 66.64% |
| Supplemental Unit / Addition to Existing Building | 33 | 0.27% | 1,000,817.43 | 0.19% | 49.73% | 58.50% | 41.50% |
| Refurbishment | 17 | 0.14% | 517,057.09 | 0.10% | 44.53% | 95.22% | 4.78% |
| Purchase Of Newly Constructed Building with Supplemental Unit | 5 | 0.04% | 192,464.08 | 0.04% | 65.38% | 80.20% | 19.80% |
| Prolongation | 1 | 0.01% | 89,269.20 | 0.02% | 35.92% | 100.00% | 0.00% |
| Other | 4 | 0.03% | 13,975.78 | 0.00% | 18.15% | 58.99% | 41.01% |
| | 12,370 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.96% | 63.04% |

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011



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 | 5,792 | 87.07% | 471,163,829.61 | 88.67% | 64.84% | 38.38% | 61.62% |
| Non-owner occupied | 539 | 8.10% | 38,889,478.34 | 7.32% | 48.14% | 22.86% | 77.14% |
| Combined Usage | 321 | 4.83% | 21,294,661.48 | 4.01% | 42.03% | 31.94% | 68.06% |
| | 6,652 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.98% | 63.02% |

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 | 842 | 12.66% | 63,198,463.11 | 11.89% | 62.18% | 100.00% | 0.00% |
| 1 | 1,386 | 20.84% | 106,865,582.37 | 20.11% | 60.36% | 82.13% | 17.87% |
| 2 | 830 | 12.48% | 67,904,571.54 | 12.78% | 64.06% | 6.05% | 93.95% |
| 3 | 960 | 14.43% | 77,079,010.03 | 14.51% | 63.55% | 34.65% | 65.35% |
| 4 | 686 | 10.31% | 55,003,062.20 | 10.35% | 65.56% | 0.00% | 100.00% |
| 5 | 738 | 11.09% | 60,629,231.75 | 11.41% | 61.84% | 0.00% | 100.00% |
| 6 | 330 | 4.96% | 27,839,807.02 | 5.24% | 63.38% | 0.53% | 99.47% |
| 7 | 376 | 5.65% | 30,483,652.13 | 5.74% | 64.49% | 0.00% | 100.00% |
| 8 | 172 | 2.59% | 14,438,937.99 | 2.72% | 59.36% | 0.00% | 100.00% |
| 9 | 332 | 4.99% | 27,905,651.29 | 5.25% | 62.54% | 52.22% | 47.78% |
| | 6,652 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.98% | 63.02% |

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

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011



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 | 310 | 4.66% | 17,778,952.87 | 3.35% | 21,992,966.95 | 62.68% | 31.35% | 68.65% |
| No | 6,342 | 95.34% | 513,569,016.56 | 96.65% | 0.00 | 62.70% | 37.18% | 62.82% |
| | 6,652 | 100.00% | 531,347,969.43 | 100.00% | 21,992,966.95 | 62.70% | 36.98% | 63.02% |

Employment Status

| Employment Status | Number of Reference Claims | Number of Reference Claims (%) | Current Principal Balance | Current Principal Balance (%) | Weighted Average LTV | Percentage East | Percentage West |
|--------------------------|----------------------------------|--------------------------------------|------------------------------|----------------------------------|----------------------------|--------------------|--------------------|
| Employed | 6,107 | 91.81% | 483,654,514.81 | 91.02% | 62.99% | 36.94% | 63.06% |
| Self-Employed | 545 | 8.19% | 47,693,454.62 | 8.98% | 59.75% | 37.37% | 62.63% |
| | 6,652 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.98% | 63.02% |

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 | 178 | 1.44% | 6,887,209.09 | 1.30% | 58.06% | 31.07% | 68.93% |
| Fixed Interest Rate | 12,192 | 98.56% | 524,460,760.34 | 98.70% | 62.76% | 37.04% | 62.96% |
| | 12,370 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.96% | 63.04% |

All Amounts in Euro

11/01/2016 to 01/31/2017 **Collection Period:**

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011



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 | 12,094 | 97.77% | 522,631,075.32 | 98.36% | 62.65% | 37.18% | 62.82% |
| Quarterly | 276 | 2.23% | 8,716,894.11 | 1.64% | 66.05% | 23.57% | 76.43% |
| | 12,370 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.96% | 63.04% |

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 | 1,082 | 8.75% | 60,596,798.66 | 11.40% | 83.35% | 30.50% | 69.50% |
| Monthly | 11,011 | 89.01% | 461,996,401.40 | 86.95% | 59.93% | 38.06% | 61.94% |
| Two-Monthly | 1 | 0.01% | 37,875.26 | 0.01% | 75.97% | 100.00% | 0.00% |
| Quarterly | 252 | 2.04% | 8,573,026.73 | 1.61% | 66.64% | 22.83% | 77.17% |
| Semi-Annually | 24 | 0.19% | 143,867.38 | 0.03% | 30.61% | 68.12% | 31.88% |
| | 12,370 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.96% | 63.04% |

Collection Period:

Determination Date:

11/01/2016 to 01/31/2017

01/11/2017

Delivery to Trustee: 02/13/2017

Trustee Confirmation: Payment Date: Early Redemption Date: 11/28/2011

02/16/2017 02/27/2017



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 | 0.02% | 684,930.13 | 0.13% | 45.10% | 0.00% | 100.00% |
| 2 | 1 | 0.02% | 493,770.82 | 0.09% | 57.82% | 0.00% | 100.00% |
| 3 | 1 | 0.02% | 454,778.05 | 0.09% | 58.16% | 100.00% | 0.00% |
| 4 | 1 | 0.02% | 411,120.91 | 0.08% | 33.53% | 0.00% | 100.00% |
| 5 | 1 | 0.02% | 409,637.34 | 0.08% | 42.76% | 0.00% | 100.00% |
| 6 | 1 | 0.02% | 406,950.41 | 0.08% | 43.25% | 0.00% | 100.00% |
| 7 | 2 | 0.03% | 403,495.80 | 0.08% | 56.51% | 0.00% | 100.00% |
| 8 | 1 | 0.02% | 384,441.47 | 0.07% | 46.99% | 0.00% | 100.00% |
| 9 | 1 | 0.02% | 375,187.99 | 0.07% | 68.84% | 0.00% | 100.00% |
| 10 | 1 | 0.02% | 373,243.08 | 0.07% | 97.33% | 0.00% | 100.00% |
| 11 | 1 | 0.02% | 359,042.86 | 0.07% | 85.69% | 100.00% | 0.00% |
| 12 | 1 | 0.02% | 357,665.83 | 0.07% | 73.90% | 0.00% | 100.00% |
| 13 | 1 | 0.02% | 338,670.80 | 0.06% | 73.46% | 0.00% | 100.00% |
| 14 | 1 | 0.02% | 328,053.96 | 0.06% | 100.97% | 0.00% | 100.00% |
| 15 | 1 | 0.02% | 323,629.65 | 0.06% | 81.72% | 0.00% | 100.00% |
| 16 | 1 | 0.02% | 321,781.07 | 0.06% | 64.88% | 0.00% | 100.00% |
| 17 | 1 | 0.02% | 320,000.00 | 0.06% | 95.24% | 0.00% | 100.00% |
| 18 | 1 | 0.02% | 319,529.15 | 0.06% | 43.65% | 0.00% | 100.00% |
| 19 | 1 | 0.02% | 315,416.46 | 0.06% | 87.62% | 0.00% | 100.00% |
| 20 | 1 | 0.02% | 310,857.98 | 0.06% | 40.99% | 0.00% | 100.00% |
| Other | 6,631 | 99.68% | 523,655,765.67 | 98.55% | 62.70% | 37.37% | 62.63% |
| | 6,652 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.98% | 63.02% |

11/01/2016 to 01/31/2017 **Collection Period:**

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011

Postbank 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 | 6,599 | 99.20% | 6,599 | 99.62% | 527,998,972.64 | 99.37% | 80,011.97 | 62.80% | 37.18% | 62.82% |
| 2 | 44 | 0.66% | 22 | 0.33% | 3,002,087.66 | 0.56% | 136,458.53 | 48.51% | 5.60% | 94.40% |
| 3 | 9 | 0.14% | 3 | 0.05% | 346,909.13 | 0.07% | 115,636.38 | 30.02% | 9.19% | 90.81% |
| | 6,652 | 100.00% | 6,624 | 100.00% | 531,347,969.43 | 100.00% | 80,215.58 | 62.70% | 36.98% | 63.02% |

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] | 2,116 | 31.81% | 2,112 | 31.88% | 61,098,033.39 | 11.50% | 33.79% | 38.41% | 61.59% |
|]50,000 - 100,000] | 2,537 | 38.14% | 2,529 | 38.18% | 188,250,762.97 | 35.43% | 56.65% | 42.83% | 57.17% |
|]100,000 - 150,000] | 1,408 | 21.17% | 1,400 | 21.14% | 170,066,107.88 | 32.01% | 71.29% | 38.38% | 61.62% |
|]150,000 - 200,000] | 434 | 6.52% | 431 | 6.51% | 73,501,446.31 | 13.83% | 76.94% | 27.69% | 72.31% |
|]200,000 - 250,000] | 103 | 1.55% | 102 | 1.54% | 22,467,866.69 | 4.23% | 77.34% | 21.75% | 78.25% |
|]250,000 - 300,000] | 30 | 0.45% | 28 | 0.42% | 7,659,689.24 | 1.44% | 71.51% | 14.01% | 85.99% |
|]300,000 - 350,000] | 11 | 0.17% | 10 | 0.15% | 3,189,798.26 | 0.60% | 71.84% | 0.00% | 100.00% |
|]350,000 - 400,000] | 5 | 0.08% | 5 | 0.08% | 1,849,581.23 | 0.35% | 74.30% | 19.41% | 80.59% |
|]400,000 - 450,000] | 5 | 0.08% | 4 | 0.06% | 1,631,204.46 | 0.31% | 43.96% | 0.00% | 100.00% |
|]450,000 - 500,000] | 2 | 0.03% | 2 | 0.03% | 948,548.87 | 0.18% | 57.98% | 47.94% | 52.06% |
|]500,000 - 750,000] | 1 | 0.02% | 1 | 0.02% | 684,930.13 | 0.13% | 45.10% | 0.00% | 100.00% |
| | 6,652 | 100.00% | 6,624 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.98% | 63.02% |

0.30 Minimum: 684,930.13 Maximum: 80,215.58 Average:

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011



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] | 385 | 3.11% | 2,347,478.23 | 0.44% | 11.59% | 35.29% | 64.71% |
|]24-48] | 553 | 4.47% | 8,633,564.21 | 1.62% | 22.25% | 32.99% | 67.01% |
|]48-72] | 579 | 4.68% | 12,740,097.52 | 2.40% | 30.79% | 41.03% | 58.97% |
|]72-96] | 994 | 8.04% | 28,899,684.10 | 5.44% | 42.00% | 34.05% | 65.95% |
|]96-120] | 874 | 7.07% | 30,582,142.10 | 5.76% | 48.97% | 33.09% | 66.91% |
|]120-144] | 854 | 6.90% | 33,776,289.45 | 6.36% | 52.34% | 39.39% | 60.61% |
|]144-168] | 994 | 8.04% | 43,689,514.76 | 8.22% | 58.80% | 35.65% | 64.35% |
|]168-192] | 876 | 7.08% | 39,947,555.35 | 7.52% | 61.93% | 38.35% | 61.65% |
|]192-216] | 1,157 | 9.35% | 53,376,526.52 | 10.05% | 63.82% | 36.86% | 63.14% |
|]216-240] | 929 | 7.51% | 48,289,822.74 | 9.09% | 67.79% | 42.18% | 57.82% |
|]240-264] | 940 | 7.60% | 49,305,095.75 | 9.28% | 73.23% | 36.25% | 63.75% |
|]264-288] | 850 | 6.87% | 49,458,258.56 | 9.31% | 76.88% | 32.69% | 67.31% |
|]288-312] | 439 | 3.55% | 22,937,298.50 | 4.32% | 68.77% | 38.01% | 61.99% |
|]312-336] | 450 | 3.64% | 23,437,270.61 | 4.41% | 69.59% | 44.52% | 55.48% |
|]336-360] | 354 | 2.86% | 20,195,003.20 | 3.80% | 70.41% | 38.41% | 61.59% |
|]360-384] | 305 | 2.47% | 17,457,115.88 | 3.29% | 71.79% | 39.81% | 60.19% |
|]384-408] | 837 | 6.77% | 46,275,251.95 | 8.71% | 69.30% | 33.23% | 66.77% |
| | 12,370 | 100.00% | 531,347,969.43 | 100.00% | 62.70% | 36.96% | 63.04% |

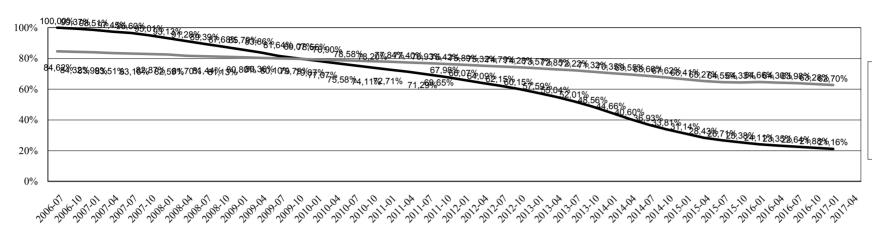
Minimum: 1.00 Maximum: 406.00 Weighted Average: 225.75

11/01/2016 to 01/31/2017 **Collection Period:**

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:** Early Redemption Date: 11/28/2011



Amortisation and LTAV

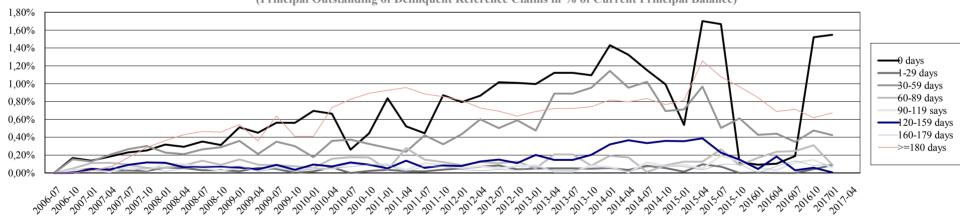


Outstanding Amount (% of CutOff) Weighted Average

LTAV (%)

Delinquency Profile

(Principal Outstanding of Delinquent Reference Claims in % of Current Principal Balance)



Collection Period: 11/01/2016 to 01/31/2017

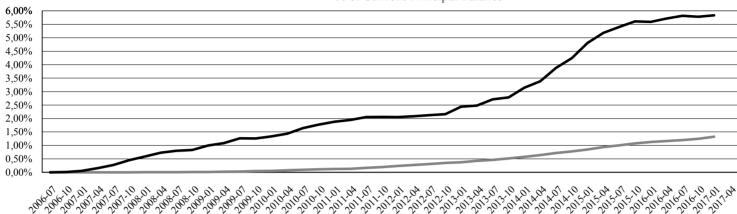
01/11/2017 **Determination Date: Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 **Payment Date:** 02/27/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



Loss Performance and Credit Events

% of Current Principal Balance



Aggregated Losses Aggregated Credit Events

Collection Period: 11/01/2016 to 01/31/2017

Determination Date: 01/11/2017 02/13/2017 **Delivery to Trustee: Trustee Confirmation:** 02/16/2017 **Payment Date:** 02/27/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



Pool History

| Curren | pal Balance) | urrent Princip | ns (in % of C | ence Clain | uent Refer | g of Delinq | Outstandin | Principal (| Aggregated | Liquidated | Aggregated | Seasoning | Weighted | Outstanding | Quarter | Period |
|--------------------|--------------|----------------|----------------------|------------|------------|-------------|------------|-------------|------------------|---------------------|------------|------------|----------------|-------------|------------|--------|
| Principa Balanc | >= 180 | 150-179 | | 90-119 | 60 - 89 | 30 - 59 | 1 - 29 | 0 days | Credit Events | Reference Claims | Losses | (in Years) | Average LTV | Amount | | |
| Daiance | days | days | days | days | days | days | days | 1 | Events | Ciaillis | | | LIV | | | |
| 2,511,131,720.59 | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.97 | 84.62% | 100.00% | 07/31/2006 | 1 |
| 2,495,399,768.1 | 0.00% | 0.00% | 0.00% | 0.03% | 0.05% | 0.15% | 0.02% | 0.17% | 0.01% | 0.00% | 0.00% | 4.38 | 84.32% | 99.37% | 10/31/2006 | 2 |
| 2,473,689,437.98 | 0.03% | 0.03% | 0.05% | 0.03% | 0.11% | 0.13% | 0.05% | 0.14% | 0.05% | 0.00% | 0.00% | 4.62 | 83.99% | 98.51% | 01/31/2007 | 3 |
| 2,447,099,661.13 | 0.06% | 0.07% | 0.04% | 0.01% | 0.11% | 0.20% | 0.03% | 0.18% | 0.15% | 0.00% | 0.00% | 4.86 | 83.51% | 97.45% | 04/30/2007 | 4 |
| 2,425,860,171.03 | 0.17% | 0.02% | 0.09% | 0.07% | 0.09% | 0.27% | 0.03% | 0.23% | 0.27% | 0.00% | 0.00% | 5.11 | 83.16% | 96.60% | 07/31/2007 | 5 |
| 2,385,951,063.50 | 0.29% | 0.06% | 0.12% | 0.03% | 0.06% | 0.30% | 0.02% | 0.25% | 0.45% | 0.00% | 0.00% | 5.32 | 82.87% | 95.01% | 10/31/2007 | 6 |
| 2,338,629,986.42 | 0.36% | 0.02% | 0.11% | 0.10% | 0.06% | 0.23% | 0.06% | 0.32% | 0.59% | 0.01% | 0.00%* | 5.52 | 82.59% | 93.13% | 01/31/2008 | 7 |
| 2,292,096,446.52 | 0.43% | 0.05% | 0.06% | 0.10% | 0.09% | 0.21% | 0.06% | 0.29% | 0.73% | 0.01% | 0.00%* | 5.73 | 81.70% | 91.28% | 04/30/2008 | 8 |
| 2,244,701,355.74 | 0.47% | 0.07% | 0.07% | 0.06% | 0.14% | 0.27% | 0.03% | 0.35% | 0.80% | 0.01% | 0.00%* | 5.94 | 81.44% | 89.39% | 07/31/2008 | 9 |
| 2,201,878,034.24 | 0.46% | 0.06% | 0.07% | 0.03% | 0.09% | 0.29% | 0.03% | 0.31% | 0.83% | 0.01% | 0.01% | 6.15 | 81.13% | 87.68% | 10/31/2008 | 10 |
| 2,154,361,232.94 | 0.54% | 0.08% | 0.06% | 0.06% | 0.15% | 0.36% | 0.02% | 0.51% | 1.00% | 0.03% | 0.01% | 6.35 | 80.80% | 85.79% | 01/31/2009 | 11 |
| 2,105,813,087.42 | 0.36% | 0.02% | 0.04% | 0.03% | 0.09% | 0.21% | 0.06% | 0.45% | 1.09% | 0.04% | 0.02% | 6.57 | 80.36% | 83.86% | 04/30/2009 | 12 |
| 2,049,989,999.79 | 0.64% | 0.05% | 0.09% | 0.07% | 0.09% | 0.35% | 0.05% | 0.56% | 1.26% | 0.05% | 0.02% | 6.77 | 80.10% | 81.64% | 07/31/2009 | 13 |
| 2,010,620,416.68 | 0.41% | 0.02% | 0.04% | 0.02% | 0.08% | 0.30% | 0.00% | 0.56% | 1.26% | 0.07% | 0.03% | 7.00 | 79.79% | 80.07% | 10/31/2009 | 14 |
| 1,972,836,080.17 | 0.41% | 0.05% | 0.09% | 0.05% | 0.06% | 0.18% | 0.02% | 0.70% | 1.33% | 0.09% | 0.04% | 7.23 | 79.37% | 78.56% | 01/31/2010 | 15 |
| 1,935,276,312.4 | 0.73% | 0.06% | 0.07% | 0.04% | 0.16% | 0.36% | 0.06% | 0.67% | 1.44% | 0.12% | 0.06% | 7.46 | 78.90% | 77.07% | 04/30/2010 | 16 |
| 1,897,898,941.40 | 0.83% | 0.07% | 0.12% | 0.11% | 0.18% | 0.37% | 0.00% | 0.26% | 1.65% | 0.15% | 0.07% | 7.69 | 78.58% | 75.58% | 07/31/2010 | 17 |
| 1,860,911,751.6 | 0.89% | 0.10% | 0.09% | 0.09% | 0.17% | 0.33% | 0.02% | 0.44% | 1.78% | 0.19% | 0.08% | 7.92 | 78.20% | 74.11% | 10/31/2010 | 18 |
| 1,825,921,645.03 | 0.93% | 0.09% | 0.05% | 0.10% | 0.04% | 0.28% | 0.04% | 0.84% | 1.88% | 0.22% | 0.09% | 8.15 | 77.84% | 72.71% | 01/31/2011 | 19 |
| 1,790,292,329.43 | 0.96% | 0.01% | 0.14% | 0.03% | 0.28% | 0.24% | 0.02% | 0.52% | 1.95% | 0.23% | 0.09% | 8.37 | 77.40% | 71.29% | 04/31/2011 | 20 |
| 1,748,995,875.43 | 0.89% | 0.08% | 0.06% | 0.11% | 0.15% | 0.42% | 0.02% | 0.45% | 2.05% | 0.27% | 0.11% | 8.61 | 76.93% | 69.65% | 07/31/2011 | 21 |
| 1,707,100,440.6 | 0.86% | 0.07% | 0.08% | 0.09% | 0.12% | 0.32% | 0.04% | 0.87% | 2.06% | 0.32% | 0.13% | 8.85 | 76.42% | 67.98% | 10/31/2011 | 22 |
| 1,659,191,616.54 | 0.82% | 0.04% | 0.08% | 0.06% | 0.09% | 0.44% | 0.05% | 0.80% | 2.05% | 0.38% | 0.16% | 9.08 | 75.89% | 66.07% | 01/31/2012 | 23 |
| 1,609,334,612.9 | 0.73% | 0.02% | 0.13% | 0.08% | 0.12% | 0.60% | 0.07% | 0.87% | 2.08% | 0.43% | 0.18% | 9.31 | 75.32% | 64.09% | 04/30/2012 | 24 |
| 1,560,778,930.79 | 0.69% | 0.04% | 0.15% | 0.05% | 0.11% | 0.50% | 0.08% | 1.02% | 2.12% | 0.47% | 0.19% | 9.55 | 74.79% | 62.15% | 07/31/2012 | 25 |
| 1,510,441,888.74 | 0.66% | 0.03% | 0.12% | 0.08% | 0.13% | 0.61% | 0.04% | 1.04% | 2.16% | 0.52% | 0.21% | 9.78 | 74.28% | 60.15% | 10/31/2012 | 26 |
| 1,446,182,896.38 | 0.75% | 0.08% | 0.22% | 0.10% | 0.06% | 0.51% | 0.05% | 1.08% | 2.44% | 0.55% | 0.22% | 10.02 | 73.57% | 57.59% | 01/31/2013 | 27 |
| 1,382,092,278.52 | 0.72% | 0.03% | 0.15% | 0.01% | 0.21% | 0.89% | 0.05% | 1.12% | 2.48% | 0.60% | 0.23% | 10.27 | 72.85% | 55.04% | 04/30/2013 | 28 |
| 1,305,915,492.38 | 0.72% | 0.08% | 0.20% | 0.14% | 0.07% | 0.86% | 0.00% | 0.05% | 2.71% | 0.62% | 0.24% | 10.51 | 72.22% | 52.01% | 07/31/2013 | 29 |
| 1,219,466,363.2 | 0.74% | 0.06% | 0.20% | 0.08% | 0.08% | 0.96% | 0.05% | 1.10% | 2.78% | 0.65% | 0.25% | 10.80 | 71.32% | 48.56% | 10/31/2013 | 30 |
| 1,121,430,688.5 | 0.82% | 0.06% | 0.32% | 0.07% | 0.19% | 1.15% | 0.06% | 1.43% | 3.15% | 0.68% | 0.26% | 11.08 | 70.35% | 44.66% | 01/31/2014 | 31 |
| 1,019,592,970.30 | 0.88% | 0.02% | 0.40% | 0.01% | 0.19% | 1.05% | 0.04% | 1.46% | 3.38% | 0.70% | 0.26% | 11.39 | 69.55% | 40.60% | 04/30/2014 | 32 |
| 927,346,380.18 | 1.01% | 0.08% | 0.41% | 0.14% | 0.01% | 1.24% | 0.10% | 1.40% | 3.88% | 0.71% | 0.26% | 11.73 | 68.66% | 36.93% | 07/31/2014 | 33 |

11/01/2016 to 01/31/2017 **Collection Period:**

Determination Date: 01/11/2017 **Delivery to Trustee:** 02/13/2017 **Trustee Confirmation:** 02/16/2017 **Payment Date:** 02/27/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



Investor Notification

| PR | Do | mici | le 2 | 006- | 1 |
|----|----|------|------|------|---|

| 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 |
|----|------------|--------|--------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|----------------|
| 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 |
| 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 |
| 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 |
| 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 |
| 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 |
| 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 |
| 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 |
| 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 |
| 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 |
| 44 | 04/30/2017 | | | | | | | | | | | | | | | |

^{*:} The value in this field is not zero, but rounded below 0.00%.

Collection Period: 11/01/2016 to 01/31/2017 **Determination Date:** 01/11/2017

Delivery to Trustee: 02/13/2017 **Trustee Confirmation:** 02/16/2017 02/27/2017 **Payment Date:**

Early Redemption Date: 11/28/2011

All Amounts in Euro



⁻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.