## PB Domicile 2006-1 PLC - Investor Report

#### **Investor Notification**

**Postbank** 

The Principal Paving Agent

**BNP Paribas Securities Services** 

**Determination Date:** 07/12/2017

05/01/2017 to 07/31/2017 **Reference Period:** 

**Interest Period on Notes:** 05/26/2017 to 08/27/2017

Fixed EURIBOR: -0.329% 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) A- (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 60327 Frankfurt am Main Germany

Europa-Allee 12

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 GmbH Wirtschaftsprüfungsgesellschaft Rosenheimer Platz 4

81669 Munich Germany

Contact Person: Ulrich Lotz

Telephone: +49 (0)211 87722375 Facsimile: +49 (0)211 87722441 E-Mail: ulotz@deloitte.de

**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

Telephone: +49 (0)69 70730743 Facsimile: +49 (0)69 70730843

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

<b>Key Characteristics</b>	Current	Initial
Number of Reference Claims (Hauptvertragsnummern):	6,465	19,510
Number of Loan Parts (Vertragsnummern):	12,022	41,394
Number of Borrowers:	6,439	19,401
Number of Properties:	6,470	19,510
Current Principal Balance (in Euro):	504,469,267.09	2,511,131,720.59
Weighted Average Interest Rate:	3.74%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available):	66.55	82.00
Weighted Average LTV:	61.77%	80.83%
Weighted Average Seasoning (in Months):	181.45	53.77

### **Reference Claim Information**

Original Number of Reference Claims:		19,510
Repaid Reference Claims prior to this Period:	12,713	
Removed Reference Claims prior to this Period:	80	
Liquidated Reference Claims prior to this Period:	157	
Beginning Number of Reference Claims:		6,560
Number of Reference Claims paid in full:	94	
Number of Removed Reference Claims:	0	
Number of Liquidated Reference Claims:	1	
Ending Number of Reference Claims:		6,465

### **Remittance Distribution Data**

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	1,975,528,817.54	
Removed Principal prior to this Period:	8,643,742.88	
Realised Losses prior to this Period:	7,111,819.81	
Beginning Principal Balance:		519,847,340.36
Received Principal:	15,355,981.35	
Thereof Prepayment:	803,150.17	
Late Recoveries:	5,836.05	
Removed Principal:	0.00	
Net Liquidation Proceeds (excl. Prior Liens)	7,978.94	
Total Principal Repayment:		15,369,796.34
Realised Losses:	14,112.98	
Late Recoveries: (*)	-5,836.05	
Ending Principal Balance:		504,469,267.09
Constant Payment Rate (annualized):	12.36%	

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

### **Delinquency Profile**

	Number of	Principal	Principal
	Reference Claims	Delinquent	Outstanding
0 days	103	489,761.97	9,403,323.00
1 - 29 days	4	2,012.10	320,759.31
30 - 59 days	12	120,055.77	1,191,368.34
60 - 89 days	5	5,636.01	568,312.84
Aggregated Delinquencies < 90 days	124	617,465.85	11,483,763.49
90 - 119 days	6	6,455.87	461,120.39
120 - 149 days	5	47,271.32	507,826.43
150 - 179 days	2	63,840.79	133,635.76
>= 180 days	29	729,445.81	2,468,040.79
Aggregated Delinquencies >= 90 days	42	847,013.79	3,570,623.37
Aggregated Delinquencies Overall:	166	1,464,479.64	15,054,386.86

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

**Collection Period:** 05/01/2017 to 07/31/2017

**Determination Date:** 07/12/2017 08/14/2017 **Delivery to Trustee: Trustee Confirmation:** 08/17/2017 **Payment Date:** 08/28/2017 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	0	0.00
Non Compliances from older Periods	80	8,643,742.88
	80	8,643,742.88

## **Excess Spread**

Excess Spread Amount in Current Period:	691,757.51
Realised Losses in Current Period:	-14,112.98
Extinction of Excess Spread:	-677,644.53
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	1,990,898,613.88	12,807
Total of Removed Reference Claims	8,643,742.88	80
Total Principal Balance of Liquidated Reference Claims	15,064,025.61	158
Total Realised Losses:	7,120,096.74	

#### **Credit Event Profile**

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	2	67,981.97	213,694.06	213,694.06
Credit Events from older Periods excluding Reference Claims repaid to zero	294	813,056.90	29,364,835.70	35,896,154.53
Thereof Normal Performing Again (*)	263	41,320.81	26,710,330.24	32,849,940.59
	296	881,038.87	29,578,529.76	36,109,848.59

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

### Remittance Realised Loss

Territairee Reunseu 13055	Number of Reference Claims:	EUR
Current Principal Balance of Reference Claims Liquidated in Current Period:	1	154,926.76
Accrued Interest:		7.401,40
Principal Foregone:		0,00
Liquidation Proceeds (excl. Prior Liens): (*)		-155,641.58
Related Enforcement Costs:		7.426,40
Current Period Realised Loss:	1	14,112.98

<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**

0	Number of Reference Claims		Outstanding Amount
Total of Overdue Reference Claims:	185	324,291.46	17,527,722.27

**Collection Period:** 05/01/2017 to 07/31/2017

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All Amounts in Euro



### **Distribution Summary**

**Statement to CLN Noteholders Currency: Euro** 

Class	Original	Beginning	Current	Principal	Interest	<b>Total Payment</b>	_ *	Class Principal	ISIN			Rating of	the Notes		
	Face Value	Certificate Balance	Net Interest	Distribution ** / ***	Distribution ***/****	/ Early Redemption	Loss	Amount after Distribution		Fi	itch	Mo	ody's	S	& P
	value	Dalance	Rate*	,	,	Reacmption		Distribution		Original	Current	Original	Current	Original	Current
Class A1+	500,000.00	0.00	-0.169%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-
Class A2+	500,000.00	0.00	-0.169%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-
Class B	65,800,000.00	0.00	-0.129%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-
Class C	51,500,000.00	0.00	0.031%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-
Class D	48,900,000.00	1,836,549.05	0.421%	392,307.36	2,019.57	394,326.93	0.00	1,444,241.69	DE000A0GYFL1	BBB	A-	A1	Baa3	BBB	NR
Class E	15,400,000.00	15,400,000.00	1.921%	0.00	77,244.86	77,244.86	0.00	15,400,000.00	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR
Totals	182,600,000.00	17,236,549.05		392,307.36	79,264.43	471,571.79	0.00	16,844,241.69							

interest period for 94 days from 05/26/2017 to 08/27/2017 (both inclusive) is based on 3-Months Euribor at 05/24/2017 -0.329%

#### **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 20.09%
- Occurance of a Regulatory Event 3)
- Occurance of a Tax Event
- Termination of the Loss Guarantee 5)
- Non-compliance of Servicer

**Collection Period:** 05/01/2017 to 07/31/2017

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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.

<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	-0.169%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	-0.169%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	-0.129%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	0.031%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	1,836,549.05	489	Floating	0.750	0.421%	0.00	4.13	2,019.57	11/26/2052
Class E	15,400,000.00	15,400,000.00	154	Floating	2.250	1.921%	0.00	501.59	77,244.86	11/26/2052
Totals	182,600,000.00	17,236,549.05							79,264.43	

interest period for 94 days from 05/26/2017 to 08/27/2017 (both inclusive) is based on 3-Months Euribor at 05/24/2017 -0.329%

**Collection Period:** 05/01/2017 to 07/31/2017

**Determination Date:** 07/12/2017 **Delivery to Trustee:** 08/14/2017 **Trustee Confirmation:** 08/17/2017 **Payment Date:** 08/28/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro **Postbank** 

<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	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	1,836,549.05	489	0.00	392,307.36	0.00	0.00	1,444,241.69	0.61%	2.96%	3.05%
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	17,236,549.05		0.00	392,307.36	0.00	0.00	16,844,241.69			

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.

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**Determination Date:** 07/12/2017 08/14/2017 **Delivery to Trustee: Trustee Confirmation:** 08/17/2017 **Payment Date:** 08/28/2017 Early Redemption Date: 11/28/2011

**Postbank** 

<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]	240	3.71%	5,312,011.57	1.05%	40.74%	37.68%	62.32%
]50,000 - 100,000]	1,798	27.81%	78,739,961.15	15.61%	55.55%	39.38%	60.62%
]100,000 - 150,000]	2,081	32.19%	150,349,944.66	29.80%	61.81%	45.19%	54.81%
]150,000 - 200,000]	1,461	22.60%	144,780,745.30	28.70%	64.70%	38.92%	61.08%
]200,000 - 250,000]	575	8.89%	72,025,109.81	14.28%	65.40%	28.21%	71.79%
]250,000 - 300,000]	190	2.94%	27,920,857.39	5.53%	62.33%	17.28%	82.72%
]300,000 - 350,000]	63	0.97%	11,020,912.73	2.18%	62.85%	25.41%	74.59%
]350,000 - 400,000]	26	0.40%	5,726,217.22	1.14%	60.62%	16.57%	83.43%
]400,000 - 450,000]	11	0.17%	2,927,064.67	0.58%	51.95%	19.41%	80.59%
]450,000 - 500,000]	8	0.12%	1,706,128.48	0.34%	42.29%	0.00%	100.00%
]500,000 - 750,000]	10	0.15%	2,805,348.79	0.56%	49.25%	22.75%	77.25%
]750,000 - 1,000,000]	1	0.02%	483,534.94	0.10%	56.62%	0.00%	100.00%
]1,000,000 -	1	0.02%	671,430.38	0.13%	44.22%	0.00%	100.00%
	6,465	100.00%	504,469,267.09	100.00%	61.77%	37.15%	62.85%

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

Average: 137,487.42 Original Average: 137,824.53

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**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]	2,159	33.40%	60,996,243.02	12.09%	33.49%	39.06%	60.94%
]50,000 - 100,000]	2,473	38.25%	183,847,247.99	36.44%	56.01%	42.64%	57.36%
]100,000 - 150,000]	1,300	20.11%	157,943,315.27	31.31%	70.65%	37.70%	62.30%
]150,000 - 200,000]	397	6.14%	67,561,877.04	13.39%	76.55%	28.73%	71.27%
]200,000 - 250,000]	93	1.44%	20,468,756.81	4.06%	76.56%	22.73%	77.27%
]250,000 - 300,000]	24	0.37%	6,550,130.63	1.30%	72.48%	12.40%	87.60%
]300,000 - 350,000]	8	0.12%	2,535,127.98	0.50%	72.65%	0.00%	100.00%
]350,000 - 400,000]	7	0.11%	2,586,907.31	0.51%	64.94%	13.63%	86.37%
]400,000 - 450,000]	2	0.03%	824,695.72	0.16%	48.06%	50.83%	49.17%
]450,000 - 500,000]	1	0.02%	483,534.94	0.10%	56.62%	0.00%	100.00%
]500,000 - 750,000]	1	0.02%	671,430.38	0.13%	44.22%	0.00%	100.00%
	6,465	100.00%	504,469,267.09	100.00%	61.77%	37.15%	62.85%

109.47 Minimum:

Maximum: 671,430.38

78,030.82 137,824.53 Average: Original Average:

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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]	430	6.65%	4,377,732.65	0.87%	7.12%	27.04%	72.96%
]10.00 - 20.00]	521	8.06%	15,246,547.04	3.02%	15.80%	32.62%	67.38%
]20.00 - 30.00]	641	9.91%	28,125,263.04	5.58%	25.28%	33.87%	66.13%
]30.00 - 40.00]	728	11.26%	44,043,371.79	8.73%	35.62%	34.33%	65.67%
]40.00 - 50.00]	832	12.87%	62,107,867.28	12.31%	45.20%	33.92%	66.08%
]50.00 - 60.00]	866	13.40%	76,382,165.79	15.14%	55.36%	42.47%	57.53%
]60.00 - 65.00]	415	6.42%	39,811,268.47	7.89%	62.58%	44.26%	55.74%
]65.00 - 70.00]	422	6.53%	42,797,282.92	8.48%	67.49%	42.45%	57.55%
]70.00 - 75.00]	384	5.94%	41,341,875.29	8.20%	72.50%	43.98%	56.02%
]75.00 - 80.00]	335	5.18%	39,173,718.88	7.77%	77.49%	39.01%	60.99%
]80.00 - 85.00]	279	4.32%	33,220,388.10	6.59%	82.34%	38.44%	61.56%
]85.00 - 90.00]	222	3.43%	26,541,730.50	5.26%	87.38%	32.02%	67.98%
]90.00 - 95.00]	139	2.15%	17,875,204.54	3.54%	92.24%	27.06%	72.94%
]95.00 - 100.00]	106	1.64%	13,837,346.23	2.74%	97.64%	28.73%	71.27%
]100.00 - 105.00]	66	1.02%	8,822,654.90	1.75%	102.55%	22.90%	77.10%
]105.00 - 110.00]	43	0.67%	5,573,883.79	1.10%	107.49%	14.95%	85.05%
]110.00 - 115.00]	22	0.34%	2,996,165.10	0.59%	112.48%	12.42%	87.58%
]115.00-	14	0.22%	2,194,800.78	0.44%	121.26%	24.36%	75.64%
	6,465	100.00%	504,469,267.09	100.00%	61.77%	37.15%	62.85%

0.07% Minimum: Maximum: 129.13%

80.83% Weighted Average: 61.77% Original Weighted Average:

**Collection Period:** 05/01/2017 to 07/31/2017

**Determination Date:** 07/12/2017 **Delivery to Trustee:** 08/14/2017 **Trustee Confirmation:** 08/17/2017 08/28/2017 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



### **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]	3,903	32.47%	154,226,217.38	30.57%	60.14%	30.06%	69.94%
]3.00 - 3.50]	1,466	12.19%	64,245,052.98	12.74%	63.99%	38.67%	61.33%
]3.50 - 4.00]	1,458	12.13%	68,450,163.50	13.57%	65.36%	37.29%	62.71%
]4.00 - 4.50]	1,186	9.87%	50,140,252.59	9.94%	62.68%	35.94%	64.06%
]4.50 - 5.00]	1,863	15.50%	75,438,993.44	14.95%	57.04%	40.14%	59.86%
]5.00 - 5.50]	1,626	13.53%	68,505,105.85	13.58%	61.90%	43.11%	56.89%
]5.50 - 6.00]	474	3.94%	21,569,389.50	4.28%	68.73%	53.63%	46.37%
]6.00 - 6.50]	41	0.34%	1,708,176.29	0.34%	70.04%	59.44%	40.56%
]6.50 - 7.00]	5	0.04%	185,915.56	0.04%	70.21%	78.00%	22.00%
	12,022	100.00%	504,469,267.09	100.00%	61.77%	37.13%	62.87%

Minimum: 0.80% Maximum: 6.70%

Weighted Average: 3.74% Original Weighted Average: 5.32 %

**Collection Period: Determination Date:**  05/01/2017 to 07/31/2017

07/12/2017

**Delivery to Trustee:** 08/14/2017 08/17/2017

**Trustee Confirmation:** 08/28/2017 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



## **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]	2	0.02%	37,523.11	0.01%	5.05%	40.97%	99.40%	0.60%
]132-144]	1	0.01%	87,908.03	0.02%	5.34%	38.22%	100.00%	0.00%
]144-156]	60	0.50%	1,845,287.16	0.37%	4.36%	65.42%	24.92%	75.08%
]156-168]	118	0.98%	5,291,378.23	1.05%	4.15%	62.39%	29.71%	70.29%
]168-180]	1,038	8.63%	37,267,282.48	7.39%	3.91%	63.27%	38.80%	61.20%
]180-192]	573	4.77%	20,729,630.33	4.11%	3.73%	57.86%	23.33%	76.67%
]192-204]	195	1.62%	7,333,709.88	1.45%	4.35%	59.39%	41.74%	58.26%
]204-216]	275	2.29%	10,168,349.29	2.02%	4.08%	58.48%	44.22%	55.78%
]216-228]	456	3.79%	20,484,171.75	4.06%	4.04%	62.27%	48.42%	51.58%
]228-240]	3,883	32.30%	173,911,136.28	34.47%	3.84%	65.18%	46.54%	53.46%
]240-252]	2,363	19.66%	97,265,308.27	19.28%	3.80%	59.56%	26.33%	73.67%
]252-264]	208	1.73%	8,987,184.77	1.78%	2.85%	63.04%	29.99%	70.01%
]264-276]	187	1.56%	8,074,391.45	1.60%	3.11%	64.39%	30.20%	69.80%
]276-288]	183	1.52%	7,635,228.32	1.51%	3.42%	57.46%	37.83%	62.17%
]288-300]	874	7.27%	35,723,037.93	7.08%	3.84%	60.82%	45.24%	54.76%
]300-312]	535	4.45%	25,575,873.88	5.07%	3.80%	60.69%	18.01%	81.99%
]312-324]	101	0.84%	4,811,964.92	0.95%	3.11%	64.65%	31.44%	68.56%
]324-336]	119	0.99%	4,669,864.71	0.93%	3.13%	51.68%	21.57%	78.43%
]336-348]	96	0.80%	3,979,177.99	0.79%	2.91%	53.99%	51.68%	48.32%
]348-360]	307	2.55%	13,162,073.73	2.61%	3.01%	52.21%	32.20%	67.80%
]360-372]	159	1.32%	6,374,168.39	1.26%	3.45%	62.23%	22.62%	77.38%
]372-384]	20	0.17%	493,394.56	0.10%	2.68%	37.28%	34.73%	65.27%

05/01/2017 to 07/31/2017 **Collection Period:** 

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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
]384-396]	10	0.08%	569,115.57	0.11%	3.04%	70.90%	26.72%	73.28%
]396-408]	11	0.09%	417,241.35	0.08%	3.33%	51.13%	21.63%	78.37%
]408-	75	0.62%	3,076,960.84	0.61%	3.01%	49.31%	10.47%	89.53%
Not Available	172	1.43%	6,448,791.17	1.28%	2.07%	58.64%	31.47%	68.53%
	12,022	100.00%	504,469,267.09	100.00%	3.74%	61.77%	37.13%	62.87%

85.10 Minimum\*: Maximum: 542.00

Weighted Average\*: 246.48 Original Weighted Average\*: 136.07

**Collection Period:** 

05/01/2017 to 07/31/2017

**All Amounts in Euro** 

**Determination Date:** 07/12/2017 **Delivery to Trustee:** 08/14/2017 **Trustee Confirmation:** 08/17/2017 08/28/2017 **Payment Date:** Early Redemption Date: 11/28/2011



<sup>\*</sup> 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	217	1.81%	8,189,780.90	1.62%	2.50%	57.74%	32.59%	67.41%
]00-12]	1,430	11.89%	49,767,684.91	9.87%	4.48%	55.05%	31.19%	68.81%
]12-24]	1,517	12.62%	54,579,855.99	10.82%	4.21%	55.85%	38.48%	61.52%
]24-36]	1,044	8.68%	37,475,964.91	7.43%	3.91%	60.20%	33.27%	66.73%
]36-48]	657	5.46%	24,641,279.35	4.88%	3.87%	55.16%	41.27%	58.73%
]48-60]	705	5.86%	29,325,121.41	5.81%	4.03%	62.30%	42.60%	57.40%
]60-72]	1,309	10.89%	58,248,603.28	11.55%	3.76%	62.83%	45.55%	54.45%
]72-84]	2,019	16.79%	93,074,033.76	18.45%	3.73%	63.10%	43.59%	56.41%
]84-96]	1,531	12.73%	68,839,964.54	13.65%	3.17%	68.49%	31.47%	68.53%
]96-108]	426	3.54%	19,029,215.14	3.77%	2.82%	59.63%	29.71%	70.29%
]108-120]	299	2.49%	14,870,567.15	2.95%	3.03%	64.20%	23.40%	76.60%
]120-132]	217	1.81%	10,789,630.93	2.14%	4.01%	67.09%	34.40%	65.60%
]132-144]	277	2.30%	15,070,464.31	2.99%	3.99%	65.43%	38.65%	61.35%
]144-156]	214	1.78%	11,857,992.65	2.35%	3.41%	71.01%	24.52%	75.48%
]156-168]	43	0.36%	2,498,254.78	0.50%	3.05%	60.92%	19.90%	80.10%
]168-180]	51	0.42%	2,486,585.43	0.49%	3.05%	60.12%	48.72%	51.28%
]180-192]	23	0.19%	1,434,935.56	0.28%	3.83%	68.14%	35.79%	64.21%
]192-204]	16	0.13%	718,358.16	0.14%	3.85%	73.28%	33.55%	66.45%
]204-216]	19	0.16%	1,041,011.99	0.21%	2.90%	75.15%	7.66%	92.34%
]216-228]	4	0.03%	205,448.07	0.04%	3.27%	88.28%	39.31%	60.69%
]228-240]	2	0.02%	87,568.20	0.02%	2.50%	100.24%	0.00%	100.00%
]288-300]	2	0.02%	236,945.67	0.05%	3.89%	53.14%	0.00%	100.00%
	12,022	100.00%	504,469,267.09	100.00%	3.74%	61.77%	37.13%	62.87%

**Collection Period:** 05/01/2017 to 07/31/2017

**Determination Date:** 07/12/2017 08/14/2017 **Delivery to Trustee: Trustee Confirmation:** 08/17/2017 08/28/2017 **Payment Date:** Early Redemption Date: 11/28/2011

**All Amounts in Euro** 



## **Investor Notification**

PB Domicile 2006-1

Minimum\*: 1.00 Maximum: 300.00

Weighted Average\*: 66.55 Original Weighted Average\*: 82.21

\* ignoring zero values / not available

**Collection Period: Determination Date:**  05/01/2017 to 07/31/2017

07/12/2017

**Delivery to Trustee:** 08/14/2017 **Trustee Confirmation:** 08/17/2017

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## **Loan Seasoning**

Percentage West	Percentage East	Weighted Average LTV	Current Principal Balance (%)	Current Principal Balance	Number of Reference Claims (%)	Number of Reference Claims	Loan Seasoning (Months)
64.25%	35.75%	68.92%	28.36%	143,087,950.52	25.10%	1,623	]144-156]
60.17%	39.83%	63.74%	26.10%	131,675,442.06	23.37%	1,511	]156-168]
61.92%	38.08%	62.61%	12.69%	64,032,362.04	11.72%	758	]168-180]
56.67%	43.33%	63.12%	6.30%	31,806,631.72	5.88%	380	]180-192]
54.40%	45.60%	57.63%	4.59%	23,152,064.04	4.64%	300	]192-204]
58.29%	41.71%	56.41%	4.50%	22,690,798.53	4.69%	303	]204-216]
72.64%	27.36%	48.41%	5.06%	25,531,750.06	7.07%	457	]216-228]
75.97%	24.03%	46.92%	4.85%	24,490,930.96	7.66%	495	]228-240]
62.67%	37.33%	45.26%	0.59%	2,998,717.48	0.73%	47	]240-252]
60.71%	39.29%	45.61%	1.72%	8,674,431.12	2.07%	134	]252-264]
56.38%	43.62%	51.76%	1.01%	5,079,525.59	1.33%	86	]264-276]
49.61%	50.39%	47.74%	1.54%	7,750,603.00	2.01%	130	]276-288]
65.38%	34.62%	48.24%	0.98%	4,948,066.55	1.33%	86	]288-300]
87.01%	12.99%	58.03%	0.29%	1,477,854.88	0.40%	26	]300-312]
61.02%	38.98%	68.89%	0.10%	522,522.20	0.15%	10	]312-324]
100.00%	0.00%	71.31%	0.33%	1,672,791.65	0.37%	24	]324-336]
100.00%	0.00%	58.95%	0.34%	1,725,805.75	0.51%	33	]336-348]
100.00%	0.00%	48.86%	0.21%	1,083,214.39	0.39%	25	]348-360]
100.00%	0.00%	48.13%	0.14%	710,374.87	0.12%	8	]360-372]
100.00%	0.00%	39.21%	0.16%	801,075.58	0.23%	15	]372-384]
100.00%	0.00%	53.27%	0.07%	342,311.25	0.08%	5	]384-396]
100.00%	0.00%	13.42%	0.01%	40,848.54	0.05%	3	]396-408]
100.00%	0.00%	42.88%	0.03%	135,497.06	0.06%	4	]408-420]
100.00%	0.00%	25.61%	0.01%	37,697.25	0.03%	2	
62.85%	37.15%	61.77%	100.00%	504,469,267.09	100.00%	6,465	

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All Amounts in Euro



## **Investor Notification**

Minimum: 145.52 Maximum: 460.77

Weighted Average: 181.45 **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	3,993	33.21%	187,733,788.23	37.21%	62.19%	55.92%	44.08%
Purchase Of Existing Building	3,912	32.54%	151,731,307.74	30.08%	66.52%	17.47%	82.53%
Refinance (external)	1,373	11.42%	59,604,012.60	11.82%	55.28%	35.24%	64.76%
Purchase Of Newly Constructed Building	1,272	10.58%	57,208,308.96	11.34%	60.93%	29.89%	70.11%
Other Non-Commercial Use	625	5.20%	19,110,719.96	3.79%	49.26%	16.45%	83.55%
Purchase Of Existing Building Including Modernisation	409	3.40%	14,861,196.48	2.95%	64.23%	46.63%	53.37%
Purchase Of Existing Building including Refurbishment	109	0.91%	4,020,768.10	0.80%	64.44%	68.72%	31.28%
Modernisation	141	1.17%	3,878,442.83	0.77%	40.00%	52.38%	47.62%
Conversion/Modification	73	0.61%	2,434,908.89	0.48%	43.44%	40.22%	59.78%
Refinance (internal)	33	0.27%	1,166,419.09	0.23%	59.66%	22.36%	77.64%
Purchase Of Existing Building with Supplemental Unit	25	0.21%	972,176.17	0.19%	44.09%	33.13%	66.87%
Supplemental Unit / Addition to Existing Building	33	0.27%	970,358.74	0.19%	49.03%	58.55%	41.45%
Refurbishment	16	0.13%	497,987.50	0.10%	44.37%	96.32%	3.68%
Purchase Of Newly Constructed Building with Supplemental Unit	5	0.04%	187,604.61	0.04%	63.78%	80.30%	19.70%
Prolongation	1	0.01%	86,632.19	0.02%	34.86%	100.00%	0.00%
Other	2	0.02%	4,635.00	0.00%	6.92%	0.00%	100.00%
	12,022	100.00%	504,469,267.09	100.00%	61.77%	37.13%	62.87%

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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	5,644	87.30%	448,629,950.13	88.93%	63.80%	38.57%	61.43%
Non-owner occupied	508	7.86%	35,733,569.95	7.08%	47.74%	22.47%	77.53%
Combined Usage	313	4.84%	20,105,747.01	3.99%	41.44%	31.62%	68.38%
	6,465	100.00%	504,469,267.09	100.00%	61.77%	37.15%	62.85%

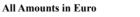
## **Region of Property by Postal Code**

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	825	12.76%	60,337,686.51	11.96%	61.62%	100.00%	0.00%
1	1,340	20.73%	100,892,041.48	20.00%	59.46%	82.75%	17.25%
2	802	12.41%	64,172,867.76	12.72%	63.17%	6.24%	93.76%
3	936	14.48%	73,208,515.64	14.51%	62.37%	34.98%	65.02%
4	660	10.21%	52,066,448.57	10.32%	64.87%	0.00%	100.00%
5	723	11.18%	58,129,821.75	11.52%	60.97%	0.00%	100.00%
6	325	5.03%	26,705,905.28	5.29%	62.22%	0.54%	99.46%
7	362	5.60%	28,351,288.77	5.62%	62.79%	0.00%	100.00%
8	168	2.60%	13,943,747.26	2.76%	58.48%	0.00%	100.00%
9	324	5.01%	26,660,944.07	5.28%	61.74%	51.85%	48.15%
	6,465	100.00%	504,469,267.09	100.00%	61.77%	37.15%	62.85%

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

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### **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	294	4.55%	16,764,791.80	3.32%	21,126,154.40	62.24%	30.47%	69.53%	
No	6,171	95.45%	487,704,475.29	96.68%	0.00	61.75%	37.38%	62.62%	
	6,465	100.00%	504,469,267.09	100.00%	21,126,154.40	61.77%	37.15%	62.85%	

## **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	5,931	91.74%	458,914,328.64	90.97%	62.08%	37.12%	62.88%
Self-Employed	534	8.26%	45,554,938.45	9.03%	58.63%	37.41%	62.59%
	6,465	100.00%	504,469,267.09	100.00%	61.77%	37.15%	62.85%

## **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	172	1.43%	6,488,029.36	1.29%	58.98%	31.28%	68.72%
Fixed Interest Rate	11,850	98.57%	497,981,237.73	98.71%	61.81%	37.20%	62.80%
	12,022	100.00%	504,469,267.09	100.00%	61.77%	37.13%	62.87%

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All Amounts in Euro



All Amounts in Euro

## **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	11,760	97.82%	496,270,683.95	98.37%	61.72%	37.36%	62.64%
Quarterly	262	2.18%	8,198,583.14	1.63%	64.60%	23.18%	76.82%
	12,022	100.00%	504,469,267.09	100.00%	61.77%	37.13%	62.87%

## **Principal Payment Frequency**

Principal Payment Frequency	Number of Loan Parts	Number of Loan Parts (%)	Loan Balance Balan		Weighted Average LTV	Percentage East	Percentage West
Interest Only	1,034	8.60%	57,191,241.85	11.34%	83.12%	31.15%	68.85%
Monthly	10,725	89.21%	439,042,009.04	87.03%	58.94%	38.16%	61.84%
Two-Monthly	1	0.01%	37,433.06	0.01%	75.08%	100.00%	0.00%
Quarterly	242	2.01%	8,085,024.51	1.60%	65.09%	22.59%	77.41%
Semi-Annually	20	0.17%	113,558.63	0.02%	29.65%	65.28%	34.72%
	12,022	100.00%	504,469,267.09	100.00%	61.77%	37.13%	62.87%

**Collection Period: Determination Date:** 

**Delivery to Trustee:** 

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07/12/2017

08/14/2017

**Trustee Confirmation: Payment Date:** 

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**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%	671,430.38	0.13%	44.22%	0.00%	100.00%
2	1	0.02%	483,534.94	0.10%	56.62%	0.00%	100.00%
3	1	0.02%	419,199.55	0.08%	53.61%	100.00%	0.00%
4	1	0.02%	405,496.17	0.08%	42.33%	0.00%	100.00%
5	1	0.02%	392,981.22	0.08%	32.05%	0.00%	100.00%
6	1	0.02%	378,420.64	0.08%	46.26%	0.00%	100.00%
7	1	0.02%	373,243.08	0.07%	97.33%	0.00%	100.00%
8	1	0.02%	369,278.72	0.07%	67.76%	0.00%	100.00%
9	1	0.02%	366,886.24	0.07%	57.41%	0.00%	100.00%
10	1	0.02%	353,583.12	0.07%	73.05%	0.00%	100.00%
11	1	0.02%	352,514.29	0.07%	84.13%	100.00%	0.00%
12	1	0.02%	335,826.83	0.07%	72.85%	0.00%	100.00%
13	1	0.02%	326,357.15	0.06%	100.45%	0.00%	100.00%
14	1	0.02%	320,000.00	0.06%	95.24%	0.00%	100.00%
15	1	0.02%	319,668.35	0.06%	64.46%	0.00%	100.00%
16	1	0.02%	317,376.33	0.06%	43.36%	0.00%	100.00%
17	1	0.02%	310,904.98	0.06%	86.36%	0.00%	100.00%
18	2	0.03%	304,822.47	0.06%	47.03%	0.00%	100.00%
19	1	0.02%	303,468.67	0.06%	76.63%	0.00%	100.00%
20	1	0.02%	301,525.67	0.06%	39.76%	0.00%	100.00%
Other	6,444	99.68%	497,062,748.29	98.53%	61.76%	37.55%	62.45%
	6,465	100.00%	504,469,267.09	100.00%	61.77%	37.15%	62.85%

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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	6,416	99.24%	6,416	99.64%	501,719,208.03	99.45%	78,198.13	61.86%	37.32%	62.68%
2	40	0.62%	20	0.31%	2,411,113.93	0.48%	120,555.70	46.90%	5.58%	94.42%
3	9	0.14%	3	0.05%	338,945.13	0.07%	112,981.71	29.51%	9.22%	90.78%
	6,465	100.00%	6,439	100.00%	504,469,267.09	100.00%	78,345.90	61.77%	37.15%	62.85%

## **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]	2,139	33.09%	2,134	33.14%	60,323,793.07	11.96%	33.48%	39.37%	60.63%
]50,000 - 100,000]	2,478	38.33%	2,468	38.33%	183,523,876.80	36.38%	55.96%	42.74%	57.26%
]100,000 - 150,000]	1,306	20.20%	1,301	20.21%	158,087,777.99	31.34%	70.61%	37.69%	62.31%
]150,000 - 200,000]	399	6.17%	397	6.17%	67,590,865.60	13.40%	76.72%	28.72%	71.28%
]200,000 - 250,000]	94	1.45%	93	1.44%	20,454,961.71	4.05%	76.20%	22.75%	77.25%
]250,000 - 300,000]	28	0.43%	26	0.40%	7,081,473.12	1.40%	70.80%	11.47%	88.53%
]300,000 - 350,000]	10	0.15%	9	0.14%	2,839,950.45	0.56%	69.90%	0.00%	100.00%
]350,000 - 400,000]	7	0.11%	7	0.11%	2,586,907.31	0.51%	64.94%	13.63%	86.37%
]400,000 - 450,000]	2	0.03%	2	0.03%	824,695.72	0.16%	48.06%	50.83%	49.17%
]450,000 - 500,000]	1	0.02%	1	0.02%	483,534.94	0.10%	56.62%	0.00%	100.00%
]500,000 - 750,000]	1	0.02%	1	0.02%	671,430.38	0.13%	44.22%	0.00%	100.00%
	6,465	100.00%	6,439	100.00%	504,469,267.09	100.00%	61.77%	37.15%	62.85%

109.47 Minimum: 671,430.38 Maximum: Average: 78,345.90

**Collection Period:** 05/01/2017 to 07/31/2017

**Determination Date:** 07/12/2017 **Delivery to Trustee:** 08/14/2017 **Trustee Confirmation:** 08/17/2017 08/28/2017 **Payment Date:** Early Redemption Date: 11/28/2011

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]	478	3.98%	2,835,255.21	0.56%	11.59%	34.34%	65.66%
]24-48]	519	4.32%	7,894,953.15	1.57%	22.98%	32.65%	67.35%
]48-72]	669	5.56%	15,120,693.70	3.00%	31.45%	39.08%	60.92%
]72-96]	986	8.20%	28,942,538.84	5.74%	42.98%	33.10%	66.90%
]96-120]	810	6.74%	27,363,956.92	5.42%	47.66%	33.83%	66.17%
]120-144]	947	7.88%	37,553,017.43	7.44%	52.15%	38.15%	61.85%
]144-168]	870	7.24%	37,961,564.33	7.53%	57.86%	35.94%	64.06%
]168-192]	969	8.06%	42,720,348.18	8.47%	61.56%	38.85%	61.15%
]192-216]	1,103	9.17%	51,989,779.93	10.31%	63.50%	38.27%	61.73%
]216-240]	813	6.76%	41,216,603.61	8.17%	67.22%	41.95%	58.05%
]240-264]	982	8.17%	53,589,987.93	10.62%	73.84%	34.98%	65.02%
]264-288]	660	5.49%	36,592,646.30	7.25%	75.68%	36.56%	63.44%
]288-312]	443	3.68%	22,757,104.68	4.51%	66.97%	39.76%	60.24%
]312-336]	398	3.31%	21,139,640.81	4.19%	69.72%	38.50%	61.50%
]336-360]	340	2.83%	19,168,818.03	3.80%	69.47%	43.32%	56.68%
]360-384]	266	2.21%	15,005,944.36	2.97%	71.49%	37.66%	62.34%
]384-408]	769	6.40%	42,616,413.68	8.45%	68.94%	32.80%	67.20%
	12,022	100.00%	504,469,267.09	100.00%	61.77%	37.13%	62.87%

Minimum: 1.00 Maximum: 400.00 Weighted Average: 221.57

05/01/2017 to 07/31/2017 **Collection Period:** 

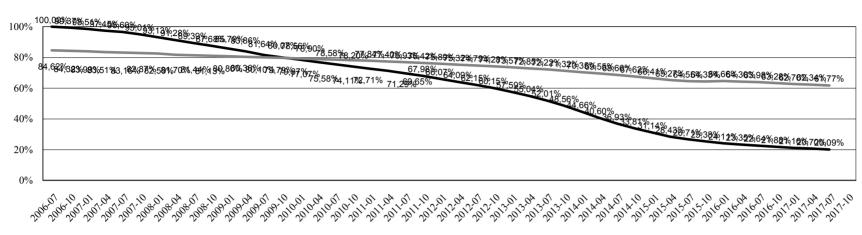
**Determination Date:** 07/12/2017 **Delivery to Trustee:** 08/14/2017 **Trustee Confirmation:** 08/17/2017 08/28/2017 **Payment Date:** 

Early Redemption Date: 11/28/2011

All Amounts in Euro



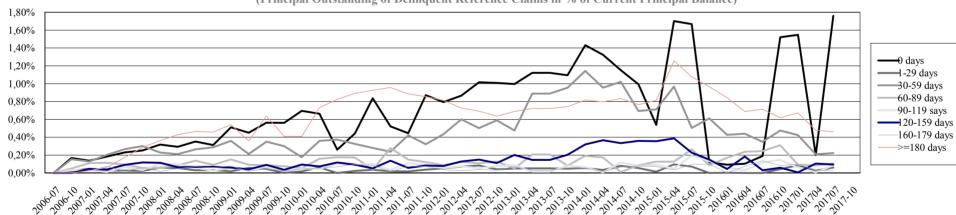
#### **Amortisation and LTAV**



Outstanding Amount (% of CutOff) Weighted Average LTAV (%)

### **Delinquency Profile**

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



**Collection Period:** 05/01/2017 to 07/31/2017

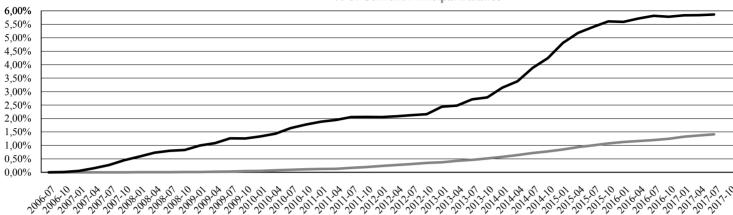
07/12/2017 **Determination Date: Delivery to Trustee:** 08/14/2017 **Trustee Confirmation:** 08/17/2017 **Payment Date:** 08/28/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



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

% of Current Principal Balance



Aggregated Losses Aggregated Credit Events

**Collection Period:** 

05/01/2017 to 07/31/2017

All Amounts in Euro

**Determination Date:** 07/12/2017 08/14/2017 **Delivery to Trustee: Trustee Confirmation:** 08/17/2017 **Payment Date:** 08/28/2017

Early Redemption Date: 11/28/2011

**Postbank** 

## **Pool History**

Current	pal Balance)	Current Princi	<b>ns</b> (in % of 0	ence Clair	uent Refer	g of Delinq	Outstandin	Principal (	Aggregated	Liquidated	Aggregated	Seasoning	Weighted	Outstanding	Quarter	Period
Principal	>= 180	150-179	120-149	90-119	60 - 89	30 - 59	1 - 29	0 days	Credit	Reference	Losses	(in Years)	Average	Amount		
Balance	days	days	days	days	days	days	days	1	Events	Claims			LTV			
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
2,495,399,768.11	0.00%	0.00%	0.00%	0.03%	0.05%	0.15%	0.00%	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
1,935,276,312.45	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
1,897,898,941.46	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
1,860,911,751.67	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
1,825,921,645.05	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
1,707,100,440.67	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
1,609,334,612.91	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
1,219,466,363.27	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
1,121,430,688.57	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
1,019,592,970.36	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

05/01/2017 to 07/31/2017 **Collection Period:** 

**Determination Date:** 07/12/2017 **Delivery to Trustee:** 08/14/2017 **Trustee Confirmation:** 08/17/2017 **Payment Date:** 08/28/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



# **Investor Notification**

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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	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
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
46	10/31/2017															

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

**Collection Period:** 05/01/2017 to 07/31/2017

**Determination Date:** 07/12/2017 08/14/2017 **Delivery to Trustee: Trustee Confirmation:** 08/17/2017 08/28/2017 **Payment Date:** 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.