# PB Domicile 2006-1 PLC - Investor Report

### **Investor Notification**

**Determination Date:** 04/14/2020

**Reference Period:** 02/01/2020 to 04/30/2020

**Interest Period on Notes:** 02/26/2020 to 05/25/2020

**Fixed EURIBOR:** -0.414%

The Bank, Servicer and **Determination Agent** 

DB Privat- und Firmenkundenbank 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 Block A Georges Quay Plaza Georges Quay

Dublin 2 Ireland

Contact Person: Eamonn Sherry Telephone: +353 1 6806005

Facsimile: +353 1 6806050 E-Mail: eamonn.sherry@db.com

The Principal Paying Agent

**BNP Paribas Securities Services** 

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60327 Frankfurt am Main

Germany

Contact Person: Frank Bohlaender

Telephone: +49 (0)69 1520 5562 Facsimile: +49 (0)69 1520 5550

E-Mail: frank.bohlaender@bnpparibas.com

Rating:

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

The Corporate Administrator

Vistra Alternative Investments (Ireland) Ltd

Block A, Georges Quay Plaza Georges Quay, Dublin 2

Ireland

Contact Person: Eimir McGrath

Telephone: +353 1 6806016 Facsimile: +353 1 6806050 E-Mail: eimir.mcgrath@vistra.com The Trustee

Deloitte 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

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

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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

# **Investor Notification**

<b>Key Characteristics</b>	Current	Initial
Number of Reference Claims (Hauptvertragsnummern):	4,783	19,510
Number of Loan Parts (Vertragsnummern):	8,969	41,394
Number of Borrowers:	4,768	19,401
Number of Properties:	4,788	19,510
Current Principal Balance (in Euro):	335,868,122.50	2,511,131,720.59
Weighted Average Interest Rate:	3.21%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available):	58.51	82.00
Weighted Average LTV:	56.86%	80.83%
Weighted Average Seasoning (in Months):	209.85	53.77

### **Reference Claim Information**

Original Number of Reference Claims:		19,510
Repaid Reference Claims prior to this Period:	14,394	
Removed Reference Claims prior to this Period:	85	
Liquidated Reference Claims prior to this Period:	159	
Beginning Number of Reference Claims:		4,872
Number of Reference Claims paid in full:	89	
Number of Removed Reference Claims:	0	
Number of Liquidated Reference Claims:	0	
Ending Number of Reference Claims:		4,783

### **Remittance Distribution Data**

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	2,148,667,954.94	
Removed Principal prior to this Period:	9,013,526.94	
Realised Losses prior to this Period:	7,125,549.26	
Beginning Principal Balance:		346,324,689.45
Received Principal:	10,456,566.95	
Thereof Prepayment:	801,202.08	
Late Recoveries:	727.83	
Removed Principal:	0.00	
Net Liquidation Proceeds (excl. Prior Liens)	0.00	
Total Principal Repayment:		10,457,294.78
Realised Losses:	0.00	
Late Recoveries: (*)	-727.83	
Ending Principal Balance:		335,868,122.50
Constant Payment Rate (annualized):	12.64%	

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

## **Delinquency Profile**

	Number of Reference Claims	Principal Delinquent	Principal Outstanding
0 days	119	269,770.62	10,261,637.49
1 - 29 days	1	45.70	122,330.95
30 - 59 days	33	454,515.62	2,303,702.25
60 - 89 days	5	128,439.91	491,068.65
Aggregated Delinquencies < 90 days	158	852,771.85	13,178,739.34
90 - 119 days	3	7,818.91	234,259.64
120 - 149 days	8	176,419.82	567,433.69
150 - 179 days	1	1,575.90	90,000.00
>= 180 days	24	446,040.46	1,974,814.90
Aggregated Delinquencies >= 90 days	36	631,855.09	2,866,508.23
Aggregated Delinquencies Overall:	194	1,484,626.94	16,045,247.57

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

 Collection Period:
 02/01/2020 to 04/30/2020

 Determination Date:
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All Amounts in Euro

 Trustee Confirmation:
 05/18/2020

 Payment Date:
 05/26/2020

 Early Redemption Date:
 11/28/2011

**Delivery to Trustee:** 

05/13/2020

### **Non Compliant Reference Claims**

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

### **Excess Spread**

Excess Spread Amount in Current Period:	445,792.59
Realised Losses in Current Period:	0.00
Extinction of Excess Spread:	-445,792.59
Excess Spread as of End of Payment Date:	0.00

### **Aggregated Reference Claim Information**

	Aggregated Balance	Number of Reference Claims
Total of Repaid Reference Claims	2,159,125,249.72	14,483
Total of Removed Reference Claims	9,013,526.94	85
Total Principal Balance of Liquidated Reference Claims	15,121,452.47	159
Total Realised Losses:	7,124,821.43	

### **Credit Event Profile**

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	6	178,886.24	552,778.49	552,778.49
Credit Events from older Periods excluding Reference Claims repaid to zero	263	482,262.96	22,478,438.16	31,389,258.46
Thereof Normal Performing Again (*)	238	35,272.13	20,383,334.75	28,814,993.40
	269	661,149.20	23,031,216.65	31,942,036.95

<sup>(\*)</sup> 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:	0	0.00
Accrued Interest:		0,00
Principal Foregone:		0,00
Liquidation Proceeds (excl. Prior Liens): (*)		0.00
Related Enforcement Costs:		0,00
Current Period Realised Loss:	0	0.00

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

### **Overdue Reference Claims**

		Number of Reference Claims		Outstanding Amount
Total of Overdue Reference Clair	ms:	155	157,308.34	12,676,387.12

**Collection Period:** 02/01/2020 to 04/30/2020 **All Amounts in Euro** 04/14/2020 **Determination Date:** 

**Delivery to Trustee:** 05/13/2020 **Trustee Confirmation:** 

05/18/2020

**Payment Date:** Early Redemption Date: 11/28/2011

05/26/2020

### **Distribution Summary**

Statement to CLN Noteholders C

**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	-0.254%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-
Class A2+	500,000.00	0.00	-0.254%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-
Class B	65,800,000.00	0.00	-0.214%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-
Class C	51,500,000.00	0.00	-0.054%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-
Class D	48,900,000.00	0.00	0.336%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFL1	-	-	-	-	-	-
Class E	15,400,000.00	12,425,243.89	1.836%	195,377.19	57,032.36	252,409.55	0.00	12,229,866.70	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR
Totals	182,600,000.00	12,425,243.89		195,377.19	57,032.36	252,409.55	0.00	12,229,866.70							

<sup>\*</sup> interest period for 90 days from 02/26/2020 to 05/25/2020 (both inclusive) is based on 3-Months Euribor at 02/24/2020 -0.414%

#### **Triggers:**

- 1) Time Call: 11/28/2011
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 13.38%
- 3) Occurance of a Regulatory Event
- 4) Occurance of a Tax Event
- 5) Termination of the Loss Guarantee
- 6) Non-compliance of Servicer

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 11/28/2011

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

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

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

### **Distribution of Interest**

Statement to CLN Noteholders Currency: Euro

Class	Original Face Value	Beginning Certificate Balance	Number of Notes	Fixed / Floating	Spread over 3M-EURIBOR	Current Net Interest Rate *	Unpaid Interest	Current Accrued Interest Per Note		Legal Maturity Date
Class A1+	500,000.00	0.00	10	Floating	0.160	-0.254%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	-0.254%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	-0.214%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	-0.054%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	0.00	489	Floating	0.750	0.336%	0.00	0.00	0.00	11/26/2052
Class E	15,400,000.00	12,425,243.89	154	Floating	2.250	1.836%	0.00	370.34	57,032.36	11/26/2052
Totals	182,600,000.00	12,425,243.89							57,032.36	

<sup>\*</sup> interest period for 90 days from 02/26/2020 to 05/25/2020 (both inclusive) is based on 3-Months Euribor at 02/24/2020 -0.414%

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

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

### **Distribution of Principal**

**Statement to CLN Noteholders** 

**Currency: Euro** 

Class	Original		Number	Principal	Principal Distribution /	Loss	Unjustified	Ending	Credit Enhancement		
	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	0.00	489	0.00	0.00	0.00	0.00	0.00	0.61%	3.59%	3.64%
Class E	15,400,000.00	12,425,243.89	154	0.00	195,377.19	0.00	0.00	12,229,866.70	Excess Spread	Excess Spread	Excess Spread
Totals	182,600,000.00	12,425,243.89		0.00	195,377.19	0.00	0.00	12,229,866.70			

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

plus

**Collection Period:** 02/01/2020 to 04/30/2020

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

## **Original Principal Balance**

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	146	3.05%	2,908,460.41	0.87%	39.20%	44.04%	55.96%
]50,000 - 100,000]	1,238	25.88%	48,798,985.58	14.53%	51.64%	41.60%	58.40%
]100,000 - 150,000]	1,573	32.89%	102,129,268.53	30.41%	57.13%	47.70%	52.30%
]150,000 - 200,000]	1,141	23.86%	98,927,349.99	29.45%	59.31%	39.66%	60.34%
]200,000 - 250,000]	448	9.37%	49,679,545.98	14.79%	59.78%	27.46%	72.54%
]250,000 - 300,000]	145	3.03%	17,987,657.51	5.36%	54.48%	15.49%	84.51%
]300,000 - 350,000]	49	1.02%	6,677,203.77	1.99%	57.39%	24.40%	75.60%
]350,000 - 400,000]	20	0.42%	3,807,429.74	1.13%	56.27%	10.51%	89.49%
]400,000 - 450,000]	8	0.17%	1,853,727.78	0.55%	52.74%	16.95%	83.05%
]450,000 - 500,000]	7	0.15%	1,305,237.00	0.39%	33.79%	0.00%	100.00%
]500,000 - 750,000]	7	0.15%	1,199,101.06	0.36%	39.93%	13.68%	86.32%
]1,000,000 -	1	0.02%	594,155.15	0.18%	39.13%	0.00%	100.00%
	4,783	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

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

Average: 140,683.39 Original Average: 137,824.53

02/01/2020 to 04/30/2020 **Collection Period: All Amounts in Euro Determination Date:** 04/14/2020

**Delivery to Trustee:** 05/13/2020 **Trustee Confirmation:** 05/18/2020 **Payment Date:** 

05/26/2020 Early Redemption Date: 11/28/2011

## **Current Principal Balance**

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	1,862	38.93%	51,833,819.16	15.43%	30.92%	41.96%	58.04%
]50,000 - 100,000]	1,839	38.45%	135,121,140.78	40.23%	53.17%	43.66%	56.34%
]100,000 - 150,000]	804	16.81%	96,851,609.55	28.84%	66.68%	37.28%	62.72%
]150,000 - 200,000]	210	4.39%	35,410,017.57	10.54%	74.61%	25.53%	74.47%
]200,000 - 250,000]	50	1.05%	10,988,858.52	3.27%	74.87%	18.04%	81.96%
]250,000 - 300,000]	8	0.17%	2,145,231.38	0.64%	79.02%	12.77%	87.23%
]300,000 - 350,000]	8	0.17%	2,550,047.31	0.76%	61.92%	12.32%	87.68%
]350,000 - 400,000]	1	0.02%	373,243.08	0.11%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.02%	594,155.15	0.18%	39.13%	0.00%	100.00%
	4,783	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

**Minimum:** 0.01 **Maximum:** 594,155.15

**Average:** 70,221.23 **Original Average:** 137,824.53

02/01/2020 to 04/30/2020

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**Collection Period:** 

### **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]	364	7.61%	4,236,178.80	1.26%	7.22%	29.73%	70.27%
]10.00 - 20.00]	495	10.35%	13,481,030.86	4.01%	15.68%	34.38%	65.62%
]20.00 - 30.00]	568	11.88%	24,363,617.19	7.25%	25.11%	33.76%	66.24%
]30.00 - 40.00]	645	13.49%	37,963,634.42	11.30%	35.31%	37.55%	62.45%
]40.00 - 50.00]	686	14.34%	49,981,837.72	14.88%	45.29%	40.68%	59.32%
]50.00 - 60.00]	648	13.55%	55,413,388.16	16.50%	55.15%	42.69%	57.31%
]60.00 - 65.00]	302	6.31%	28,813,491.37	8.58%	62.45%	42.27%	57.73%
]65.00 - 70.00]	254	5.31%	25,437,177.76	7.57%	67.49%	41.57%	58.43%
]70.00 - 75.00]	223	4.66%	24,729,757.12	7.36%	72.62%	37.86%	62.14%
]75.00 - 80.00]	198	4.14%	21,858,322.67	6.51%	77.35%	39.94%	60.06%
]80.00 - 85.00]	120	2.51%	13,915,494.52	4.14%	82.45%	36.59%	63.41%
]85.00 - 90.00]	87	1.82%	10,631,396.07	3.17%	87.93%	33.34%	66.66%
]90.00 - 95.00]	68	1.42%	8,100,178.17	2.41%	92.49%	32.80%	67.20%
]95.00 - 100.00]	51	1.07%	7,309,379.67	2.18%	97.62%	30.78%	69.22%
]100.00 - 105.00]	34	0.71%	4,360,337.32	1.30%	102.59%	18.33%	81.67%
]105.00 - 110.00]	20	0.42%	2,388,955.63	0.71%	107.14%	16.75%	83.25%
]110.00 - 115.00]	15	0.31%	2,125,230.65	0.63%	112.39%	13.64%	86.36%
]115.00-	5	0.10%	758,714.40	0.23%	122.42%	29.13%	70.87%
	4,783	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

 Minimum:
 0.00%

 Maximum:
 126.54%

Weighted Average: 56.86% Original Weighted Average: 80.83%

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### **Current Interest Rates**

Interest Rate (%)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0.00 - 3.00]	4,233	47.20%	150,537,298.63	44.82%	54.21%	32.00%	68.00%
]3.00 - 3.50]	1,277	14.24%	48,246,555.90	14.36%	58.04%	39.98%	60.02%
]3.50 - 4.00]	1,304	14.54%	53,380,833.38	15.89%	59.62%	38.28%	61.72%
]4.00 - 4.50]	795	8.86%	31,077,209.05	9.25%	59.75%	39.46%	60.54%
]4.50 - 5.00]	613	6.83%	23,153,837.65	6.89%	56.78%	52.38%	47.62%
]5.00 - 5.50]	518	5.78%	20,531,353.07	6.11%	59.37%	56.92%	43.08%
]5.50 - 6.00]	198	2.21%	7,816,547.06	2.33%	62.82%	48.74%	51.26%
]6.00 - 6.50]	26	0.29%	943,836.74	0.28%	62.47%	56.36%	43.64%
]6.50 - 7.00]	5	0.06%	180,651.02	0.05%	68.83%	77.36%	22.64%
	8,969	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

Minimum: 0.35%
Maximum: 6.70%

Weighted Average: 3.21% Original Weighted Average: 5.32 %

 Collection Period:
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\*\*All Amounts in Euro\*\*

All Amounts in Euro\*\*

 Delivery to Trustee:
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## **Original Term to Next Interest Reset Date**

Original Term to Next Interest Reset Date (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average Interest Rate	Weighted Average LTV	Percentage East	Percentage West
]84-96]	1	0.01%	28,899.70	0.01%	4.56%	32.04%	0.00%	100.00%
]168-180]	24	0.27%	745,430.43	0.22%	3.26%	63.48%	36.80%	63.20%
]180-192]	101	1.13%	3,168,092.97	0.94%	3.47%	58.88%	22.40%	77.60%
]192-204]	115	1.28%	3,216,679.96	0.96%	4.35%	57.17%	67.21%	32.79%
]204-216]	256	2.85%	9,000,233.25	2.68%	4.01%	58.42%	48.97%	51.03%
]216-228]	392	4.37%	15,801,339.44	4.70%	3.83%	61.81%	51.39%	48.61%
]228-240]	2,925	32.61%	114,291,900.89	34.03%	3.55%	60.42%	46.15%	53.85%
]240-252]	1,560	17.39%	55,423,599.31	16.50%	3.40%	56.59%	24.86%	75.14%
]252-264]	198	2.21%	7,126,830.96	2.12%	2.67%	54.92%	29.50%	70.50%
]264-276]	187	2.08%	6,649,959.82	1.98%	2.74%	56.09%	22.14%	77.86%
]276-288]	216	2.41%	7,651,008.40	2.28%	2.75%	52.06%	35.06%	64.94%
]288-300]	863	9.62%	31,447,022.95	9.36%	3.01%	56.58%	42.48%	57.52%
]300-312]	585	6.52%	23,067,444.97	6.87%	2.93%	53.08%	22.61%	77.39%
]312-324]	141	1.57%	5,644,840.64	1.68%	2.50%	53.50%	38.38%	61.62%
]324-336]	156	1.74%	5,229,767.84	1.56%	2.78%	46.25%	27.24%	72.76%
]336-348]	148	1.65%	5,746,609.64	1.71%	2.46%	49.77%	51.35%	48.65%
]348-360]	415	4.63%	16,361,918.65	4.87%	2.34%	48.19%	38.43%	61.57%
]360-372]	226	2.52%	8,507,594.13	2.53%	2.35%	50.20%	37.34%	62.66%
]372-384]	37	0.41%	1,322,030.54	0.39%	2.33%	56.93%	38.85%	61.15%
]384-396]	33	0.37%	1,124,428.04	0.33%	2.64%	59.60%	43.00%	57.00%
]396-408]	19	0.21%	783,697.92	0.23%	2.66%	65.24%	48.75%	51.25%
]408-	180	2.01%	6,485,164.58	1.93%	2.31%	50.61%	24.36%	75.64%
Not Available	191	2.13%	7,043,627.47	2.10%	2.19%	56.85%	34.96%	65.04%

Collection Period: 02/01/2020 to 04/30/2020
All Amounts in Euro

 Determination Date:
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 11/28/2011

# **Investor Notification**

#### PB Domicile 2006-1

8,969	100.00%	335,868,122.50	100.00%	3.21%	56.86%	38.25%	61.75%

Minimum\*: 85.10 Maximum: 542.00

Weighted Average\*: 267.07 Original Weighted Average\*: 136.07

 Collection Period:
 02/01/2020 to 04/30/2020

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 04/14/2020

 Delivery to Trustee:
 05/13/2020

Trustee Confirmation: 05/18/2020

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 05/26/2020

 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	256	2.85%	8,865,866.56	2.64%	2.45%	55.15%	35.21%	64.79%
]00-12]	692	7.72%	21,059,503.17	6.27%	4.05%	54.29%	42.93%	57.07%
]12-24]	688	7.67%	23,389,234.07	6.96%	4.10%	59.08%	44.72%	55.28%
]24-36]	1,177	13.12%	40,232,675.73	11.98%	3.54%	56.59%	44.33%	55.67%
]36-48]	1,876	20.92%	69,618,476.78	20.73%	3.38%	55.12%	42.73%	57.27%
]48-60]	1,743	19.43%	65,840,047.86	19.60%	3.14%	60.50%	35.70%	64.30%
]60-72]	515	5.74%	19,789,464.38	5.89%	2.80%	55.29%	27.61%	72.39%
]72-84]	294	3.28%	12,156,842.23	3.62%	2.63%	52.04%	20.37%	79.63%
]84-96]	405	4.52%	16,171,944.08	4.81%	2.68%	54.74%	32.48%	67.52%
]96-108]	474	5.28%	20,689,229.50	6.16%	2.84%	52.87%	37.33%	62.67%
]108-120]	526	5.86%	22,733,293.14	6.77%	2.57%	59.35%	37.41%	62.59%
]120-132]	78	0.87%	3,630,991.61	1.08%	2.92%	56.64%	15.60%	84.40%
]132-144]	43	0.48%	1,926,959.04	0.57%	2.93%	55.37%	47.18%	52.82%
]144-156]	72	0.80%	3,396,154.74	1.01%	2.98%	61.13%	44.23%	55.77%
]156-168]	53	0.59%	2,578,581.40	0.77%	2.85%	59.38%	41.28%	58.72%
]168-180]	63	0.70%	2,949,975.63	0.88%	2.31%	68.49%	34.83%	65.17%
]180-192]	6	0.07%	320,423.16	0.10%	3.21%	72.42%	52.45%	47.55%
]192-204]	3	0.03%	120,958.26	0.04%	2.54%	77.19%	0.00%	100.00%
]216-228]	3	0.03%	176,859.02	0.05%	2.13%	63.09%	56.71%	43.29%
]264-276]	2	0.02%	220,642.14	0.07%	3.89%	49.48%	0.00%	100.00%
	8,969	100.00%	335,868,122.50	100.00%	3.21%	56.86%	38.25%	61.75%

 Minimum\*:
 1.00

 Maximum:
 267.00

Weighted Average\*: 58.51 Original Weighted Average\*: 82.21

04/30/2020

 Collection Period:
 02/01/2020
 to

 Determination Date:
 04/14/2020
 \*

 Delivery to Trustee:
 05/13/2020
 \*

 Trustee Confirmation:
 05/18/2020
 \*

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 05/26/2020
 \*

 Early Redemption Date:
 11/28/2011
 \*

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

## **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)
64.69%	35.31%	65.33%	4.36%	14,653,942.46	3.66%	175	]168-180]
62.37%	37.63%	61.54%	35.57%	119,452,675.54	31.76%	1,519	]180-192]
58.57%	41.43%	57.10%	24.17%	81,163,577.84	22.50%	1,076	]192-204]
63.11%	36.89%	57.28%	10.06%	33,804,908.28	9.70%	464	]204-216]
55.41%	44.59%	56.88%	5.95%	19,968,429.57	5.73%	274	]216-228]
56.19%	43.81%	53.20%	3.95%	13,272,793.91	4.39%	210	]228-240]
55.11%	44.89%	48.97%	3.47%	11,645,693.37	4.01%	192	]240-252]
80.06%	19.94%	39.64%	3.49%	11,733,965.65	5.48%	262	]252-264]
68.51%	31.49%	42.79%	2.53%	8,498,790.74	4.04%	193	]264-276]
64.84%	35.16%	39.90%	0.89%	2,984,749.52	1.25%	60	]276-288]
69.05%	30.95%	40.19%	1.54%	5,178,528.36	1.86%	89	]288-300]
59.00%	41.00%	46.38%	1.08%	3,615,952.73	1.38%	66	]300-312]
47.87%	52.13%	45.86%	1.37%	4,612,550.03	1.71%	82	]312-324]
62.02%	37.98%	37.33%	0.40%	1,342,182.41	0.73%	35	]324-336]
81.28%	18.72%	59.80%	0.32%	1,080,042.37	0.31%	15	]336-348]
95.59%	4.41%	81.95%	0.14%	467,596.97	0.17%	8	]348-360]
100.00%	0.00%	59.86%	0.25%	840,094.88	0.40%	19	]360-372]
100.00%	0.00%	44.67%	0.20%	675,322.05	0.40%	19	]372-384]
100.00%	0.00%	24.79%	0.05%	160,372.22	0.15%	7	]384-396]
100.00%	0.00%	46.99%	0.09%	292,205.25	0.13%	6	]396-408]
100.00%	0.00%	12.78%	0.02%	77,893.67	0.15%	7	]408-420]
100.00%	0.00%	51.29%	0.10%	345,854.68	0.10%	5	
61.75%	38.25%	56.86%	100.00%	335,868,122.50	100.00%	4,783	

Minimum: 178.48 Maximum: 449.26

Weighted Average: 209.85 Original Weighted Average: 53.77

**Collection Period:** 02/01/2020 to 04/30/2020

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 11/28/2011

## **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	3,061	34.13%	127,421,115.92	37.94%	57.05%	57.03%	42.97%
Purchase Of Existing Building	3,017	33.64%	104,565,557.51	31.13%	60.85%	18.39%	81.61%
Purchase Of Newly Constructed Building	945	10.54%	37,940,380.96	11.30%	56.46%	29.86%	70.14%
Refinance (external)	923	10.29%	36,811,646.84	10.96%	51.70%	35.65%	64.35%
Purchase Of Existing Building Including Modernisation	327	3.65%	10,555,265.51	3.14%	57.70%	49.47%	50.53%
Other Non-Commercial Use	375	4.18%	9,578,061.16	2.85%	41.58%	18.21%	81.79%
Purchase Of Existing Building including Refurbishment	91	1.01%	2,811,998.54	0.84%	57.13%	64.69%	35.31%
Modernisation	98	1.09%	2,400,761.92	0.71%	38.34%	63.52%	36.48%
Conversion/Modification	56	0.62%	1,622,844.43	0.48%	39.90%	45.25%	54.75%
Purchase Of Existing Building with Supplemental Unit	18	0.20%	613,915.03	0.18%	35.24%	40.74%	59.26%
Refinance (internal)	22	0.25%	564,441.34	0.17%	56.58%	17.64%	82.36%
Supplemental Unit / Addition to Existing Building	19	0.21%	549,080.31	0.16%	42.41%	61.33%	38.67%
Refurbishment	13	0.14%	328,951.55	0.10%	44.78%	94.83%	5.17%
Prolongation	1	0.01%	71,687.24	0.02%	28.85%	100.00%	0.00%
Purchase Of Newly Constructed Building with Supplemental Unit	1	0.01%	31,090.41	0.01%	37.54%	0.00%	100.00%
Other	2	0.02%	1,323.83	0.00%	0.96%	0.00%	100.00%
	8,969	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

Collection Period:	02/01/2020 to	04/30/2020	All Amounts in Euro
<b>Determination Date:</b>	04/14/2020		All Alliounts in Euro

Delivery to Trustee:05/13/2020Trustee Confirmation:05/18/2020

 Payment Date:
 05/26/2020

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 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	4,231	88.46%	301,365,349.12	89.73%	58.52%	39.72%	60.28%
Non-owner occupied	337	7.05%	21,861,896.01	6.51%	44.20%	21.72%	78.28%
Combined Usage	215	4.50%	12,640,877.37	3.76%	39.08%	31.80%	68.20%
	4,783	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

## **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	654	13.67%	42,200,418.41	12.56%	56.69%	100.00%	0.00%
1	977	20.43%	65,165,794.56	19.40%	54.79%	85.34%	14.66%
2	591	12.36%	43,746,181.25	13.02%	58.18%	6.49%	93.51%
3	729	15.24%	51,043,255.09	15.20%	56.64%	35.93%	64.07%
4	467	9.76%	33,293,784.91	9.91%	59.77%	0.00%	100.00%
5	535	11.19%	38,726,662.48	11.53%	56.52%	0.00%	100.00%
6	219	4.58%	17,050,110.38	5.08%	57.43%	0.00%	100.00%
7	248	5.19%	17,617,851.48	5.25%	58.12%	0.00%	100.00%
8	115	2.40%	8,602,811.04	2.56%	54.80%	0.00%	100.00%
9	248	5.19%	18,421,252.90	5.48%	56.67%	51.39%	48.61%
	4,783	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

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	193	4.04%	9,757,563.95	2.91%	14,401,356.36	57.21%	33.49%	66.51%
No	4,590	95.96%	326,110,558.55	97.09%	0.00	56.85%	38.39%	61.61%
	4,783	100.00%	335,868,122.50	100.00%	14,401,356.36	56.86%	38.25%	61.75%

## **Employment Status**

<b>Employment Status</b>	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Employed	4,370	91.37%	305,826,030.70	91.06%	57.17%	38.03%	61.97%
Self-Employed	413	8.63%	30,042,091.80	8.94%	53.69%	40.47%	59.53%
	4,783	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

## **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	193	2.15%	7,197,486.16	2.14%	56.49%	35.91%	64.09%
Fixed Interest Rate	8,776	97.85%	328,670,636.34	97.86%	56.87%	38.30%	61.70%
	8,969	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

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## **Interest Payment Frequency**

Interest Payment Frequency	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Monthly	8,755	97.61%	329,810,997.54	98.20%	56.91%	38.55%	61.45%
Quarterly	214	2.39%	6,057,124.96	1.80%	54.06%	21.90%	78.10%
	8,969	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

## **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	609	6.79%	34,413,727.20	10.25%	84.33%	30.82%	69.18%
Monthly	8,145	90.81%	295,362,465.84	87.94%	53.71%	39.44%	60.56%
Two-Monthly	1	0.01%	34,804.50	0.01%	69.90%	100.00%	0.00%
Quarterly	206	2.30%	6,030,099.80	1.80%	54.23%	21.62%	78.38%
Semi-Annually	8	0.09%	27,025.16	0.01%	15.14%	83.35%	16.65%
	8,969	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

02/01/2020 to 04/30/2020 **Collection Period: All Amounts in Euro Determination Date:** 04/14/2020

**Delivery to Trustee:** 05/13/2020 **Trustee Confirmation:** 05/18/2020 **Payment Date:** 

Early Redemption Date: 11/28/2011

05/26/2020

**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%	594,155.15	0.18%	39.13%	0.00%	100.00%
2	1	0.02%	373,243.08	0.11%	97.33%	0.00%	100.00%
3	1	0.02%	335,886.69	0.10%	35.06%	0.00%	100.00%
4	1	0.02%	332,803.63	0.10%	61.06%	0.00%	100.00%
5	1	0.02%	320,000.00	0.10%	95.24%	0.00%	100.00%
6	1	0.02%	319,264.80	0.10%	69.25%	0.00%	100.00%
7	1	0.02%	314,269.26	0.09%	75.00%	100.00%	0.00%
8	1	0.02%	311,821.12	0.09%	70.71%	0.00%	100.00%
9	1	0.02%	310,281.73	0.09%	41.82%	0.00%	100.00%
10	1	0.02%	305,720.08	0.09%	47.83%	0.00%	100.00%
11	1	0.02%	284,786.80	0.08%	79.11%	0.00%	100.00%
12	2	0.04%	281,180.36	0.08%	43.89%	0.00%	100.00%
13	1	0.02%	276,565.95	0.08%	46.23%	0.00%	100.00%
14	1	0.02%	274,049.32	0.08%	97.45%	100.00%	0.00%
15	1	0.02%	272,112.25	0.08%	91.01%	0.00%	100.00%
16	1	0.02%	265,463.80	0.08%	70.41%	0.00%	100.00%
17	1	0.02%	264,000.00	0.08%	97.06%	0.00%	100.00%
18	2	0.04%	262,312.53	0.08%	40.67%	0.00%	100.00%
19	1	0.02%	256,839.53	0.08%	66.71%	0.00%	100.00%
20	1	0.02%	251,413.73	0.07%	84.64%	0.00%	100.00%
Other	4,761	99.54%	329,661,952.69	98.15%	56.68%	38.79%	61.21%
	4,783	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

**Collection Period:** 02/01/2020 to 04/30/2020

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### 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	4,754	99.39%	4,754	99.71%	334,463,062.66	99.58%	70,354.03	56.91%	38.37%	61.63%
2	26	0.54%	13	0.27%	1,278,861.86	0.38%	98,373.99	46.25%	6.66%	93.34%
3	3	0.06%	1	0.02%	126,197.98	0.04%	126,197.98	25.92%	21.86%	78.14%
	4,783	100.00%	4,768	100.00%	335,868,122.50	100.00%	70,442.14	56.86%	38.25%	61.75%

## **Current Principal Balance by Borrower**

Current Principal Balance by Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	1,854	38.76%	1,848	38.76%	51,547,399.36	15.35%	30.89%	41.98%	58.02%
]50,000 - 100,000]	1,841	38.49%	1,838	38.55%	135,049,425.21	40.21%	53.11%	43.74%	56.26%
]100,000 - 150,000]	802	16.77%	800	16.78%	96,325,375.23	28.68%	66.81%	37.51%	62.49%
]150,000 - 200,000]	214	4.47%	212	4.45%	35,750,894.37	10.64%	74.52%	25.29%	74.71%
]200,000 - 250,000]	50	1.05%	50	1.05%	10,988,858.52	3.27%	74.87%	18.04%	81.96%
]250,000 - 300,000]	12	0.25%	10	0.21%	2,688,724.27	0.80%	71.61%	10.19%	89.81%
]300,000 - 350,000]	8	0.17%	8	0.17%	2,550,047.31	0.76%	61.92%	12.32%	87.68%
]350,000 - 400,000]	1	0.02%	1	0.02%	373,243.08	0.11%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.02%	1	0.02%	594,155.15	0.18%	39.13%	0.00%	100.00%
	4,783	100.00%	4,768	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

 Minimum:
 0.01

 Maximum:
 594,155.15

 Average:
 70,442.14

**Collection Period:** 02/01/2020 to 04/30/2020

 Determination Date:
 04/14/2020

 Delivery to Trustee:
 05/13/2020

 Trustee Confirmation:
 05/18/2020

 Payment Date:
 05/26/2020

 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]	331	3.69%	1,678,910.09	0.50%	14.97%	39.62%	60.38%
]24-48]	705	7.86%	9,873,406.80	2.94%	21.87%	39.09%	60.91%
]48-72]	740	8.25%	15,665,231.40	4.66%	33.43%	34.66%	65.34%
]72-96]	668	7.45%	18,529,372.23	5.52%	38.74%	33.73%	66.27%
]96-120]	948	10.57%	32,322,084.81	9.62%	45.26%	39.27%	60.73%
]120-144]	696	7.76%	26,010,481.79	7.74%	49.72%	36.05%	63.95%
]144-168]	802	8.94%	30,624,017.73	9.12%	55.07%	43.01%	56.99%
]168-192]	728	8.12%	32,538,005.60	9.69%	59.62%	39.60%	60.40%
]192-216]	585	6.52%	28,653,968.33	8.53%	64.09%	38.53%	61.47%
]216-240]	685	7.64%	34,903,552.70	10.39%	75.09%	37.16%	62.84%
]240-264]	393	4.38%	18,841,800.73	5.61%	63.66%	38.90%	61.10%
]264-288]	330	3.68%	15,410,771.88	4.59%	63.63%	43.01%	56.99%
]288-312]	282	3.14%	14,709,848.34	4.38%	63.92%	40.23%	59.77%
]312-336]	231	2.58%	12,559,035.80	3.74%	66.02%	44.77%	55.23%
]336-360]	193	2.15%	9,739,835.96	2.90%	63.37%	42.78%	57.22%
]360-384]	652	7.27%	33,807,798.31	10.07%	65.29%	30.92%	69.08%
	8,969	100.00%	335,868,122.50	100.00%	56.86%	38.25%	61.75%

Minimum:1.00Maximum:367.00Weighted Average:201.11

 Collection Period:
 02/01/2020 to 04/30/2020

 Determination Date:
 04/14/2020

\*\*All Amounts in Euro

 Delivery to Trustee:
 05/13/2020

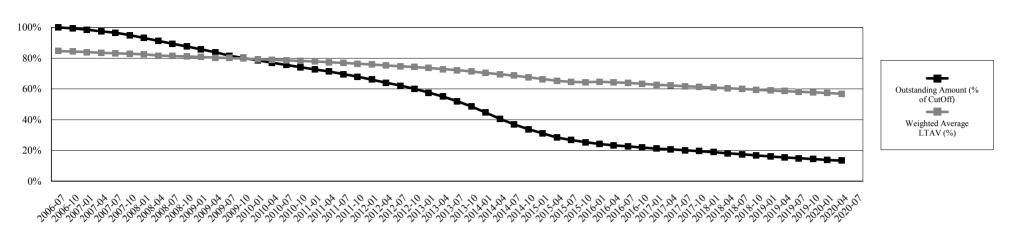
 Trustee Confirmation:
 05/18/2020

 Payment Date:
 05/26/2020

Early Redemption Date: 11/28/2011

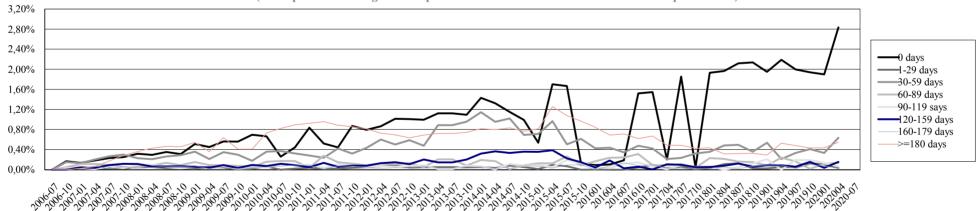
Early Redemption Date: 11/28/2011

### **Amortisation and LTAV**



### **Delinquency Profile**

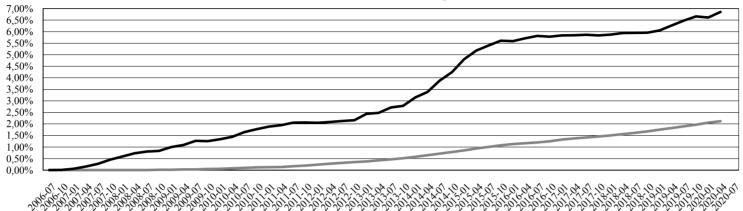




Collection Period:	02/01/2020	to	04/30/2020	All Amounts in Euro
<b>Determination Date:</b>	04/14/2020			All Alliounts in Euro
<b>Delivery to Trustee:</b>	05/13/2020			
<b>Trustee Confirmation:</b>	05/18/2020			
Payment Date:	05/26/2020			

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

% of Current Principal Balance



Aggregated Credit Events

 Determination Date:
 04/14/2020

 Delivery to Trustee:
 05/13/2020

 Trustee Confirmation:
 05/18/2020

 Payment Date:
 05/26/2020

Early Redemption Date: 11/28/2011

02/01/2020 to 04/30/2020

**Collection Period:** 

# **Pool History**

Cu	ipal 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
Prin	>= 180	150-179	120-149	90-119	60 - 89	30 - 59	1 - 29	0 days	Credit	Reference	Losses	(in Years)	Average	Amount		
Ba	days	days	days	days	days	days	days	1	Events	Claims			LTV			
2,511,131,7	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
2,495,399,7	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
2,473,689,4	0.00%	0.03%	0.05%	0.03%	0.0376	0.13%	0.05%	0.17%	0.01%	0.00%	0.00%	4.62	83.99%	98.51%	01/31/2007	3
2,447,099,6	0.05%	0.03%	0.04%	0.01%	0.11%	0.20%	0.03%	0.14%	0.15%	0.00%	0.00%	4.86	83.51%	97.45%	04/30/2007	4
2,425,860,1	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
2,385,951,0	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
2,338,629,9	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
2,292,096,4	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
2,244,701,3	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
2,201,878,0	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
2,154,361,2	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
2,105,813,0	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
2,049,989,9	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
2,010,620,4	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
1,972,836,0	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
1,935,276,3	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
1,897,898,9	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
1,860,911,7	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
1,825,921,6	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
1,790,292,3	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
1,748,995,8	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
1,707,100,4	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
1,659,191,6	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
1,609,334,6	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
1,560,778,9	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
1,510,441,8	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
1,446,182,8	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
1,382,092,2	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
1,305,915,4	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
1,219,466,3	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
1,121,430,6	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
1,019,592,9	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
927,346,3	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

**Collection Period:** 02/01/2020 to 04/30/2020

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 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	19.51%	61.35%	15.35	0.28%	0.81%	5.83%	0.05%	0.01%	0.33%	0.04%	0.06%	0.05%	0.01%	0.43%	489,899,476.70
47	01/31/2018	18.87%	60.94%	15.55	0.28%	0.81%	5.88%	1.94%	0.03%	0.36%	0.23%	0.06%	0.05%	0.02%	0.44%	473,805,303.86
48	04/30/2018	18.16%	60.45%	15.76	0.28%	0.81%	5.94%	1.97%	0.11%	0.49%	0.22%	0.00%	0.08%	0.05%	0.31%	456,104,864.30
49	07/31/2018	17.49%	60.04%	15.98	0.28%	0.81%	5.95%	2.13%	0.13%	0.50%	0.16%	0.05%	0.13%	0.02%	0.32%	439,209,161.82
50	10/31/2018	16.81%	59.44%	16.15	0.28%	0.81%	5.96%	2.15%	0.03%	0.36%	0.15%	0.12%	0.06%	0.07%	0.33%	422,220,602.34
51	01/31/2019	16.10%	59.01%	16.36	0.28%	0.81%	6.06%	1.96%	0.03%	0.54%	0.08%	0.21%	0.09%	0.09%	0.29%	404,210,690.57
52	04/30/2019	15.47%	58.60%	16.58	0.28%	0.81%	6.27%	2.20%	0.05%	0.22%	0.24%	0.00%	0.09%	0.10%	0.53%	388,572,660.16
53	07/31/2019	14.86%	58.16%	16.81	0.28%	0.81%	6.48%	2.01%	0.05%	0.33%	0.17%	0.19%	0.06%	0.02%	0.48%	373,116,359.96
54	10/31/2019	14.34%	57.82%	17.04	0.28%	0.81%	6.66%	1.95%	0.13%	0.41%	0.02%	0.19%	0.16%	0.10%	0.44%	360,155,850.59
55	01/31/2020	13.79%	57.34%	17.26	0.28%	0.81%	6.61%	1.98%	0.11%	0.35%	0.12%	0.14%	0.04%	0.08%	0.45%	346,324,689.45
56	04/30/2020	13.38%	56.86%	17.49	0.28%	0.81%	6.86%	3.06%	0.04%	0.69%	0.15%	0.07%	0.17%	0.03%	0.59%	335,868,122.50
57	07/31/2020															

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

 Collection Period:
 02/01/2020
 to
 04/30/2020

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 05/26/2020
 \*
 5/26/2020

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 11/28/2011
 \*
 5/26/2020

**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.