# **PB Domicile 2006-1 PLC - Investor Report**

**Investor Notification** 

**Early Redemption Notification** 

Determination Date:	01/13/2021	The Bank, Servicer and Determination Agent	The Issuer	The Principal Paying Agent
<b>Reference Period:</b>	11/01/2020 to 01/31/2021	Deutsche Bank AG Taunusanlage 12 60325 FRANKFURT AM MAIN Germany	PB DOMICILE 2006-1 plc Block A Georges Quay Plaza Georges Quay Dublin 2	BNP Paribas Securities Services Europa-Allee 12 60327 Frankfurt am Main Germany
<b>Interest Period on Notes:</b>	11/26/2020 to 02/25/2021		Ireland	
Fixed EURIBOR:	-0.523%	Contact Person: Peter Schmalz Christel Bicknell Telephone: +49 (0) 5151 184857 (182489) Facsimile: +49 (0) 5151 185069 E-Mail: PB-ABS-Admin@postbank.de	Contact Person: Eamonn Sherry Telephone: +353 1 6806005 Facsimile: +353 1 6806050 E-Mail: eamonn.sherry@db.com	Contact Person: Frank Bohlaender Telephone: +49 (0)69 1520 5562 Facsimile: +49 (0)69 1520 5550 E-Mail: frank.bohlaender@bnpparibas.com
		Rating: BBB+ (Standard & Poor's) A3 (Moody's) BBB (Fitch Ratings)		Rating: A-1 (Standard & Poor's) Prime-1 (Moody's) F1+ (Fitch Ratings)
The Corporate Administrato	r The Trustee	Rating Agency	<b>Rating Agency</b>	Rating Agency
Vistra Alternative Investments (Ireland) Ltd Block A, Georges Quay Plaza Georges Quay, Dublin 2 Ireland	Deloitte GmbH Wirtschaftsprüfungs Rosenheimer Platz 4 81669 Munich Germany	Fitch Ratings Ltd. esellschaft Eldon House, Eldon Street London EC2M 7UA United Kingdom	Moody's Investor Service An der Welle 5 60322 Frankfurt am Main Germany	Standard & Poor's Ratings Services 20 Canada Square, Canary Wharf London E14 5LH United Kingdom
Contact Person: Eimir McGrath Telephone: +353 1 6806016 Facsimile: +353 1 6806050	Contact Person: Ulrich Lotz Telephone: +49 (0)2 Facsimile: +49 (0)2 E-Mail: ulotz@deloi	1 87722441 Facsimile: +44 (0)20 7417 6262	Contact Person: Martin Lenhard Telephone: +49 (0)69 70730743 Facsimile: +49 (0)69 70730843 E-Mail: martin.lenhard@moodys.com	Contact Person: Viktor Milev Telephone: +44 (0)20 7176 3569 Facsimile: +44 (0)20 7176 3598 E-Mail: viktor milev@standardandpoors.com

**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

PB Domicile 2006-1

Key Characteristics	Current	Initial
Number of Reference Claims (Hauptvertragsnummern):	4,464	19,510
Number of Loan Parts (Vertragsnummern):	8,388	41,394
Number of Borrowers:	4,452	19,401
Number of Properties:	4,469	19,510
Current Principal Balance (in Euro):	302,782,285.40	2,511,131,720.59
Weighted Average Interest Rate:	3.13%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months <i>(ignoring zero values / not available)</i> :	53.29	82.00
Weighted Average LTV:	55.50%	80.83%
Weighted Average Seasoning (in Months):	218.22	53.77

### **Reference Claim Information**

riginal Number of Reference Claims:		19,510
Repaid Reference Claims prior to this Period:	14,699	
Removed Reference Claims prior to this Period:	85	
Liquidated Reference Claims prior to this Period:	160	
eginning Number of Reference Claims:		4,566
Number of Reference Claims paid in full:	102	
Number of Removed Reference Claims:	0	
Number of Liquidated Reference Claims:	0	
nding Number of Reference Claims:		4,464

#### **Remittance Distribution Data**

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	2,181,687,897.85	
Removed Principal prior to this Period:	9,013,526.94	
Realised Losses prior to this Period:	7,168,042.20	
Beginning Principal Balance:		313,262,253.60
Received Principal:	10,479,968.20	
Thereof Prepayment:	1,321,397.63	
Late Recoveries:	274,741.66	
Removed Principal:	0.00	
Net Liquidation Proceeds (excl. Prior Liens)	0.00	
Total Principal Repayment:		10,754,709.86
Realised Losses:	0.00	
Late Recoveries: (*)	274,741.66	
Ending Principal Balance:		302,782,285.40
Constant Payment Rate (annualized):	14.46%	
(*) As Late Recoveries diminish the Realised Losses prid	or to this Period	

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

#### **Delinquency Profile**

	Number of Reference Claims	Principal Delinguent	Principal Outstanding
0 days	101	268,185.87	8,110,191.20
1 - 29 days	2	2,080.65	254,877.81
30 - 59 days	16	262,198.22	1,462,880.80
60 - 89 days	5	90,032.67	258,230.06
Aggregated Delinquencies < 90 days	124	622,497.41	10,086,179.87
90 - 119 days	8	67,240.29	555,883.88
120 - 149 days	0	0.00	0.00
150 - 179 days	3	60,782.22	245,029.28
>= 180 days	15	263,413.12	1,171,998.09
Aggregated Delinquencies $\geq = 90$ days	26	391,435.63	1,972,911.25
Aggregated Delinquencies Overall:	150	1,013,933.04	12,059,091.12

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

Collection Period:	11/01/2020	to	01/31/2021
<b>Determination Date:</b>	01/13/2021		
<b>Delivery to Trustee:</b>	02/11/2021		
<b>Trustee Confirmation:</b>	02/16/2021		
Payment Date:	02/26/2021		
Early Redemption Date:	11/28/2011		

#### **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:	409,370.41
Realised Losses in Current Period:	0.00
Extinction of Excess Spread:	-409,370.41
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	2,192,442,607.71	14,801
Total of Removed Reference Claims	9,013,526.94	85
Total Principal Balance of Liquidated Reference Claims	15,202,670.11	160
Total Realised Losses:	6,893,300.54	

### **Credit Event Profile**

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	5	122,490.35	338,957.48	338,957.48
Credit Events from older Periods excluding Reference Claims repaid to zero	258	562,061.28	21,411,006.89	30,890,390.60
Thereof Normal Performing Again (*)	240	294,527.38	19,825,280.30	29,035,808.21
	263	684,551.63	21,749,964.37	31,229,348.08

Number of

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

#### **Remittance Realised Loss**

	<b>Reference Claims:</b>	
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

(\*) 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**

over une reference channis	Number of Reference Claims		Outstanding Amount
Total of Overdue Reference Claims:	146	388,901.58	11,905,180.24

Collection Period:	11/01/2020	to	01/31/2021
<b>Determination Date:</b>	01/13/2021		
<b>Delivery to Trustee:</b>	02/11/2021		
<b>Trustee Confirmation:</b>	02/16/2021		
Payment Date:	02/26/2021		
Early Redemption Date:	11/28/2011		

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#### **Distribution Summary**

Statement to CLN Noteholders Currency: Euro

Class	Original Face Value	Beginning Certificate Balance	Current Net Interest Rate*	Principal Distribution ** / ***	Interest Distribution ***/****	Total Payment / Early Redemption	Principal Loss	Class Principal Amount after Distribution	ISIN		itch Current	Mo	the Notes ody's Current	S	& P Current
Class A1+	500,000.00	0.00	-0.363%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-
Class A2+	500,000.00	0.00	-0.363%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-
Class B	65,800,000.00	0.00	-0.323%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-
Class C	51,500,000.00	0.00	-0.163%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-
Class D	48,900,000.00	0.00	0.227%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFL1	-	-	-	-	-	-
Class E	15,400,000.00	11,688,932.61	1.727%	467,864.44	51,588.46	519,452.90	0.00	11,221,068.17	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR
Totals	182,600,000.00	11,688,932.61		467,864.44	51,588.46	519,452.90	0.00	11,221,068.17							

\* interest period for 92 days from 11/26/2020 to 02/25/2021 (both inclusive) is based on 3-Months Euribor at 11/24/2020 -0.523%

\*\* 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.

\*\*\* "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

#### 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 12.06%

- 3) Occurance of a Regulatory Event
- 4) Occurance of a Tax Event
- 5) Termination of the Loss Guarantee
- 6) Non-compliance of Servicer

#### **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	-0.363%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	-0.363%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	-0.323%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	-0.163%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	0.00	489	Floating	0.750	0.227%	0.00	0.00	0.00	11/26/2052
Class E	15,400,000.00	11,688,932.61	154	Floating	2.250	1.727%	0.00	334.99	51,588.46	11/26/2052
Totals	182,600,000.00	11,688,932.61							51,588.46	

\* interest period for 92 days from 11/26/2020 to 02/25/2021 (both inclusive) is based on 3-Months Euribor at 11/24/2020 -0.523%

\*\* "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	С	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	0.00	489	0.00	0.00	0.00	0.00	0.00	0.61%	3.73%	3.71%
Class E	15,400,000.00	11,688,932.61	154	0.00	467,864.44	0.00	0.00	11,221,068.17	Excess Spread	Excess Spread	Excess Spread
Totals	182,600,000.00	11,688,932.61		0.00	467,864.44	0.00	0.00	11,221,068.17			

\* 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.

\*\* "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]	134	3.00%	2,511,132.57	0.83%	38.51%	44.86%	55.14%
]50,000 - 100,000]	1,147	25.69%	43,328,802.37	14.31%	50.20%	42.22%	57.78%
]100,000 - 150,000]	1,477	33.09%	92,510,520.49	30.55%	55.78%	48.06%	51.94%
]150,000 - 200,000]	1,062	23.79%	88,475,362.91	29.22%	57.94%	40.15%	59.85%
]200,000 - 250,000]	423	9.48%	45,483,603.90	15.02%	58.43%	27.91%	72.09%
]250,000 - 300,000]	139	3.11%	16,506,577.70	5.45%	52.88%	15.74%	84.26%
]300,000 - 350,000]	41	0.92%	6,003,702.17	1.98%	56.43%	24.85%	75.15%
]350,000 - 400,000]	19	0.43%	3,331,358.46	1.10%	53.65%	11.40%	88.60%
]400,000 - 450,000]	8	0.18%	1,725,468.20	0.57%	54.50%	15.30%	84.70%
]450,000 - 500,000]	7	0.16%	1,248,722.96	0.41%	32.54%	0.00%	100.00%
]500,000 - 750,000]	6	0.13%	1,084,872.03	0.36%	38.92%	13.67%	86.33%
]1,000,000 -	1	0.02%	572,161.64	0.19%	37.68%	0.00%	100.00%
	4,464	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

Minimum:	10,225.84		
Maximum:	1,278,229.70		
Average:	140,812.70	<b>Original Average:</b>	137,824.53

### **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]	1,834	41.08%	50,366,753.17	16.63%	30.21%	43.55%	56.45%
]50,000 - 100,000]	1,709	38.28%	125,460,021.28	41.44%	52.22%	43.55%	56.45%
]100,000 - 150,000]	681	15.26%	82,065,792.15	27.10%	66.07%	36.91%	63.09%
]150,000 - 200,000]	183	4.10%	30,910,798.71	10.21%	74.24%	25.33%	74.67%
]200,000 - 250,000]	41	0.92%	9,032,231.48	2.98%	75.40%	19.52%	80.48%
]250,000 - 300,000]	9	0.20%	2,408,355.98	0.80%	75.06%	22.09%	77.91%
]300,000 - 350,000]	5	0.11%	1,592,927.91	0.53%	59.64%	0.00%	100.00%
]350,000 - 400,000]	1	0.02%	373,243.08	0.12%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.02%	572,161.64	0.19%	37.68%	0.00%	100.00%
	4,464	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%
Minimum:	3.39						

Minimum: Maximum:

Average:

Original Average: 137,824.53

572,161.64

67,827.57

### **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]	375	8.40%	4,333,658.49	1.43%	7.21%	32.69%	67.31%
]10.00 - 20.00]	507	11.36%	13,711,039.38	4.53%	15.80%	33.10%	66.90%
]20.00 - 30.00]	551	12.34%	23,909,369.46	7.90%	25.35%	35.91%	64.09%
]30.00 - 40.00]	600	13.44%	34,859,068.39	11.51%	35.20%	36.87%	63.13%
]40.00 - 50.00]	668	14.96%	48,858,687.07	16.14%	45.07%	43.61%	56.39%
]50.00 - 60.00]	610	13.66%	51,482,598.17	17.00%	55.08%	42.37%	57.63%
]60.00 - 65.00]	245	5.49%	22,719,103.21	7.50%	62.59%	41.70%	58.30%
]65.00 - 70.00]	216	4.84%	21,783,579.04	7.19%	67.42%	42.45%	57.55%
]70.00 - 75.00]	213	4.77%	22,934,340.57	7.57%	72.45%	39.58%	60.42%
]75.00 - 80.00]	146	3.27%	16,417,923.88	5.42%	77.33%	38.49%	61.51%
]80.00 - 85.00]	93	2.08%	10,908,499.56	3.60%	82.06%	36.39%	63.61%
]85.00 - 90.00]	78	1.75%	9,392,018.49	3.10%	87.73%	31.71%	68.29%
]90.00 - 95.00]	54	1.21%	6,670,384.42	2.20%	92.43%	31.79%	68.21%
]95.00 - 100.00]	47	1.05%	6,579,249.71	2.17%	97.62%	29.82%	70.18%
]100.00 - 105.00]	28	0.63%	3,777,527.41	1.25%	102.61%	17.74%	82.26%
]105.00 - 110.00]	14	0.31%	1,673,523.52	0.55%	107.38%	14.64%	85.36%
]110.00 - 115.00]	14	0.31%	2,016,488.77	0.67%	112.37%	9.03%	90.97%
]115.00-	5	0.11%	755,225.86	0.25%	121.90%	29.26%	70.74%
	4,464	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

80.83%

Minimum:	0.00%	
Maximum:	126.54%	
Weighted Average:	55.50%	<b>Original Weighted Average:</b>

 Collection Period:
 11/01/2020
 to
 01/31/2021

 Determination Date:
 01/13/2021
 to
 01/31/2021

 Delivery to Trustee:
 02/11/2021

 Trustee Confirmation:
 02/16/2021

 Payment Date:
 02/26/2021

 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]	4,153	49.51%	142,915,597.94	47.20%	52.88%	33.25%	66.75%
]3.00 - 3.50]	1,239	14.77%	44,045,480.31	14.55%	56.08%	40.72%	59.28%
]3.50 - 4.00]	1,219	14.53%	48,224,762.45	15.93%	58.74%	38.68%	61.32%
]4.00 - 4.50]	690	8.23%	26,675,231.85	8.81%	58.98%	39.31%	60.69%
]4.50 - 5.00]	493	5.88%	17,801,911.31	5.88%	56.19%	53.22%	46.78%
]5.00 - 5.50]	414	4.94%	15,950,797.83	5.27%	58.22%	58.44%	41.56%
]5.50 - 6.00]	154	1.84%	6,272,699.05	2.07%	61.75%	48.73%	51.27%
]6.00 - 6.50]	22	0.26%	776,276.25	0.26%	61.62%	63.85%	36.15%
]6.50 - 7.00]	4	0.05%	119,528.41	0.04%	56.41%	26.17%	73.83%
	8,388	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%
Minimum: Maximum: Weighted Average:	0.50% 6.69% 3.13% <b>Or</b>	iginal Weighte	d Average: 5	.32 %			

### **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]	2	0.02%	72,471.94	0.02%	2.62%	77.10%	0.00%	100.00%
]180-192]	11	0.13%	256,107.60	0.08%	4.52%	63.66%	40.87%	59.13%
]192-204]	72	0.86%	2,041,695.68	0.67%	4.30%	56.20%	79.50%	20.50%
]204-216]	246	2.93%	8,500,209.11	2.81%	4.04%	59.17%	49.28%	50.72%
]216-228]	393	4.69%	15,263,461.37	5.04%	3.80%	61.04%	50.62%	49.38%
]228-240]	2,711	32.32%	101,173,932.12	33.41%	3.50%	59.16%	45.82%	54.18%
]240-252]	1,420	16.93%	48,003,909.90	15.85%	3.34%	54.88%	24.18%	75.82%
]252-264]	187	2.23%	6,564,920.12	2.17%	2.65%	53.91%	31.15%	68.85%
]264-276]	183	2.18%	6,174,111.21	2.04%	2.76%	55.08%	23.27%	76.73%
]276-288]	210	2.50%	7,140,760.07	2.36%	2.64%	50.42%	34.96%	65.04%
]288-300]	796	9.49%	28,577,622.52	9.44%	2.94%	55.45%	42.77%	57.23%
]300-312]	569	6.78%	21,196,339.14	7.00%	2.85%	51.14%	24.23%	75.77%
]312-324]	154	1.84%	5,863,202.25	1.94%	2.36%	53.95%	40.40%	59.60%
]324-336]	159	1.90%	5,022,657.29	1.66%	2.64%	45.28%	27.78%	72.22%
]336-348]	150	1.79%	5,673,359.56	1.87%	2.51%	49.11%	49.71%	50.29%
]348-360]	439	5.23%	16,478,766.63	5.44%	2.27%	47.77%	40.61%	59.39%
]360-372]	236	2.81%	8,389,949.69	2.77%	2.29%	47.69%	37.37%	62.63%
]372-384]	33	0.39%	1,114,227.08	0.37%	2.22%	51.41%	36.30%	63.70%
]384-396]	33	0.39%	1,230,572.15	0.41%	2.57%	63.28%	51.08%	48.92%
]396-408]	22	0.26%	948,124.60	0.31%	2.34%	64.79%	59.86%	40.14%
]408-	191	2.28%	6,911,872.88	2.28%	2.17%	49.39%	28.80%	71.20%
Not Available	170	2.03%	6,155,112.79	2.03%	2.01%	55.63%	33.01%	66.99%

 Collection Period:
 11/01/2020
 to
 01/31/2021

 Determination Date:
 01/13/2021
 01/13/2021
 01/13/2021

**Delivery to Trustee:** 02/11/2021

Trustee Confirmation: 02/16/2021

**Payment Date:** 02/26/2021

Early Redemption Date: 11/28/2011

**All Amounts in Euro** 

	8,388	100.00%	302,782,285.40	1	.00.00%	3.13%	55.50%	38.63%	61.37%
Minimum*:	85.10								
Maximum:	542.00								
Weighted Average*:	270.21 Origi	inal Weighted	Average*:	136.07					

\* 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	211	2.52%	7,486,900.40	2.47%	2.35%	56.05%	39.08%	60.92%
]00-12]	708	8.44%	22,855,690.28	7.55%	4.25%	58.18%	48.42%	51.58%
]12-24]	978	11.66%	30,891,505.46	10.20%	3.69%	54.27%	46.48%	53.52%
]24-36]	1,634	19.48%	57,184,611.86	18.89%	3.36%	55.62%	41.59%	58.41%
]36-48]	1,950	23.25%	69,445,807.27	22.94%	3.21%	56.91%	37.22%	62.78%
]48-60]	739	8.81%	27,052,551.25	8.93%	2.80%	54.64%	31.79%	68.21%
]60-72]	298	3.55%	10,527,196.54	3.48%	2.43%	49.45%	22.90%	77.10%
]72-84]	342	4.08%	13,422,788.89	4.43%	2.73%	51.88%	27.79%	72.21%
]84-96]	460	5.48%	18,585,176.03	6.14%	2.74%	51.46%	35.63%	64.37%
]96-108]	520	6.20%	20,865,259.04	6.89%	2.66%	55.05%	41.56%	58.44%
]108-120]	279	3.33%	11,803,476.09	3.90%	2.15%	58.92%	31.57%	68.43%
]120-132]	35	0.42%	1,795,775.95	0.59%	2.80%	52.17%	39.29%	60.71%
]132-144]	78	0.93%	3,263,700.68	1.08%	3.05%	56.35%	37.64%	62.36%
]144-156]	54	0.64%	2,520,287.90	0.83%	2.88%	60.32%	44.62%	55.38%
]156-168]	56	0.67%	2,595,017.86	0.86%	2.39%	65.24%	27.65%	72.35%
]168-180]	37	0.44%	1,950,753.16	0.64%	2.13%	61.61%	69.58%	30.42%
]180-192]	3	0.04%	117,916.13	0.04%	2.54%	75.44%	0.00%	100.00%
]192-204]	1	0.01%	29,421.99	0.01%	1.23%	56.57%	0.00%	100.00%
]204-216]	2	0.02%	96,906.83	0.03%	1.89%	70.34%	100.00%	0.00%
]216-228]	1	0.01%	75,656.70	0.02%	2.45%	49.76%	0.00%	100.00%
]252-264]	2	0.02%	215,885.09	0.07%	3.89%	48.42%	0.00%	100.00%
	8,388	100.00%	302,782,285.40	100.00%	3.13%	55.50%	38.63%	61.37%
Minimum*:	1.00							
Maximum:	258.00							

Weighted Average\*: 53.29 Original Weighted Average\*: 82.21

\* ignoring zero values / not available

 Collection Period:
 11/01/2020
 to
 01/31/2021

 Determination Date:
 01/13/2021
 to
 01/31/2021

 Delivery to Trustee:
 02/11/2021

 Trustee Confirmation:
 02/16/2021

 Payment Date:
 02/26/2021

 Early Redemption Date:
 11/28/2011

All Amounts in Euro

**All Amounts in Euro** 

### 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
]180-192]	490	10.98%	38,881,913.19	12.84%	63.14%	34.01%	65.99%
]192-204]	1,410	31.59%	104,782,371.88	34.61%	58.02%	39.82%	60.18%
]204-216]	846	18.95%	61,207,575.97	20.22%	56.28%	41.48%	58.52%
]216-228]	403	9.03%	28,036,526.02	9.26%	55.56%	38.73%	61.27%
]228-240]	218	4.88%	14,342,172.53	4.74%	53.93%	44.27%	55.73%
]240-252]	170	3.81%	11,036,555.28	3.65%	52.49%	45.54%	54.46%
]252-264]	223	5.00%	11,567,468.72	3.82%	44.33%	37.78%	62.22%
]264-276]	219	4.91%	9,155,107.47	3.02%	39.24%	22.34%	77.66%
]276-288]	123	2.76%	5,143,535.70	1.70%	42.18%	29.77%	70.23%
]288-300]	70	1.57%	3,538,898.23	1.17%	40.19%	25.88%	74.12%
]300-312]	59	1.32%	3,596,023.60	1.19%	38.41%	43.52%	56.48%
]312-324]	72	1.61%	3,581,030.89	1.18%	46.79%	46.94%	53.06%
]324-336]	67	1.50%	3,745,582.64	1.24%	44.38%	46.79%	53.21%
]336-348]	22	0.49%	781,012.90	0.26%	37.80%	42.76%	57.24%
]348-360]	12	0.27%	977,545.37	0.32%	56.77%	20.01%	79.99%
]360-372]	9	0.20%	484,858.36	0.16%	66.85%	4.26%	95.74%
]372-384]	16	0.36%	726,684.85	0.24%	65.83%	0.00%	100.00%
]384-396]	18	0.40%	512,834.72	0.17%	36.78%	0.00%	100.00%
]396-408]	4	0.09%	109,682.16	0.04%	27.87%	0.00%	100.00%
]408-420]	5	0.11%	214,005.03	0.07%	33.53%	0.00%	100.00%
	8	0.18%	360,899.89	0.12%	47.89%	0.00%	100.00%
	4,464	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%
Minimum: Maximum: Weighted Average:	187.52 458.29 218.22 <b>Origin</b>	al Weighted A	verage: 53.	77			

 Collection Period:
 11/01/2020
 to
 01/31/2021

 Determination Date:
 01/13/2021
 to
 01/31/2021

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 Early Redemption Date:
 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	2,874	34.26%	115,919,303.49	38.28%	55.51%	57.36%	42.64%
Purchase Of Existing Building	2,828	33.71%	94,505,477.29	31.21%	59.56%	18.80%	81.20%
Purchase Of Newly Constructed Building	881	10.50%	33,615,285.31	11.10%	54.88%	30.12%	69.88%
Refinance (external)	859	10.24%	32,813,268.55	10.84%	50.60%	35.49%	64.51%
Purchase Of Existing Building Including Modernisation	311	3.71%	9,384,802.22	3.10%	55.74%	50.10%	49.90%
Other Non-Commercial Use	336	4.01%	8,422,715.25	2.78%	41.03%	18.44%	81.56%
Purchase Of Existing Building including Refurbishment	85	1.01%	2,478,174.76	0.82%	56.29%	63.95%	36.05%
Modernisation	92	1.10%	2,172,723.03	0.72%	38.06%	65.38%	34.62%
Conversion/Modification	51	0.61%	1,454,573.99	0.48%	40.16%	47.07%	52.93%
Purchase Of Existing Building with Supplemental Unit	18	0.21%	567,717.33	0.19%	33.41%	40.92%	59.08%
Refinance (internal)	22	0.26%	531,503.75	0.18%	55.85%	17.28%	82.72%
Supplemental Unit / Addition to Existing Building	17	0.20%	511,414.61	0.17%	41.46%	63.22%	36.78%
Refurbishment	12	0.14%	308,159.77	0.10%	43.88%	94.61%	5.39%
Prolongation	1	0.01%	67,478.48	0.02%	27.16%	100.00%	0.00%
Purchase Of Newly Constructed Building with Supplemental Unit	1	0.01%	29,687.57	0.01%	35.84%	0.00%	100.00%
	8,388	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

All Amounts in Euro

### **Occupancy Status**

Occupancy Status	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Owner-occupied	3,958	88.66%	271,630,583.64	89.71%	57.07%	40.16%	59.84%
Non-owner occupied	313	7.01%	19,994,832.33	6.60%	43.09%	20.96%	79.04%
Combined Usage	193	4.32%	11,156,869.43	3.68%	39.51%	33.16%	66.84%
	4,464	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

### **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	630	14.11%	38,879,984.65	12.84%	55.13%	100.00%	0.00%
1	911	20.41%	58,732,729.24	19.40%	53.21%	85.69%	14.31%
2	560	12.54%	40,105,035.94	13.25%	56.75%	6.66%	93.34%
3	684	15.32%	46,275,577.84	15.28%	55.43%	36.15%	63.85%
4	430	9.63%	29,166,289.78	9.63%	58.21%	0.00%	100.00%
5	502	11.25%	35,163,730.33	11.61%	55.53%	0.00%	100.00%
6	196	4.39%	14,848,531.31	4.90%	56.06%	0.00%	100.00%
7	221	4.95%	15,581,845.25	5.15%	57.01%	0.00%	100.00%
8	107	2.40%	7,973,856.87	2.63%	54.12%	0.00%	100.00%
9	223	5.00%	16,054,704.19	5.30%	55.55%	52.14%	47.86%
	4,464	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

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

### **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	178	3.99%	8,734,022.95	2.88%	13,617,529.91	56.49%	32.84%	67.16%
No	4,286	96.01%	294,048,262.45	97.12%	0.00	55.47%	38.81%	61.19%
	4,464	100.00%	302,782,285.40	100.00%	13,617,529.91	55.50%	38.63%	61.37%

### **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	4,068	91.13%	275,388,225.87	90.95%	55.81%	38.37%	61.63%
Self-Employed	396	8.87%	27,394,059.53	9.05%	52.39%	41.27%	58.73%
	4,464	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

### 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	173	2.06%	6,296,893.90	2.08%	55.97%	32.27%	67.73%
Fixed Interest Rate	8,215	97.94%	296,485,391.50	97.92%	55.49%	38.77%	61.23%
	8,388	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

**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	8,186	97.59%	297,287,992.40	98.19%	55.56%	38.94%	61.06%
Quarterly	202	2.41%	5,494,293.00	1.81%	52.07%	21.95%	78.05%
	8,388	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

### **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	546	6.51%	31,164,713.73	10.29%	84.33%	29.54%	70.46%
Monthly	7,639	91.07%	266,089,124.15	87.88%	52.19%	40.04%	59.96%
Two-Monthly	1	0.01%	34,154.52	0.01%	68.47%	100.00%	0.00%
Quarterly	196	2.34%	5,476,860.04	1.81%	52.19%	21.76%	78.24%
Semi-Annually	6	0.07%	17,432.96	0.01%	14.27%	82.82%	17.18%
	8,388	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

**All Amounts in Euro** 

### **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%	572,161.64	0.19%	37.68%	0.00%	100.00%
2	1	0.02%	373,243.08	0.12%	97.33%	0.00%	100.00%
3	1	0.02%	327,920.07	0.11%	34.23%	0.00%	100.00%
4	1	0.02%	322,066.94	0.11%	59.09%	0.00%	100.00%
5	1	0.02%	320,000.00	0.11%	95.24%	0.00%	100.00%
6	1	0.02%	314,464.69	0.10%	68.21%	0.00%	100.00%
7	1	0.02%	308,476.21	0.10%	41.57%	0.00%	100.00%
8	1	0.02%	297,615.66	0.10%	46.57%	0.00%	100.00%
9	1	0.02%	277,263.98	0.09%	77.02%	0.00%	100.00%
10	2	0.04%	274,554.04	0.09%	43.02%	0.00%	100.00%
11	1	0.02%	271,261.44	0.09%	45.35%	0.00%	100.00%
12	1	0.02%	268,035.88	0.09%	95.32%	100.00%	0.00%
13	1	0.02%	264,000.00	0.09%	97.06%	0.00%	100.00%
14	1	0.02%	263,973.07	0.09%	98.13%	100.00%	0.00%
15	1	0.02%	258,413.50	0.09%	86.43%	0.00%	100.00%
16	2	0.04%	258,382.06	0.09%	40.03%	0.00%	100.00%
17	1	0.02%	257,220.72	0.08%	68.23%	0.00%	100.00%
18	1	0.02%	250,571.73	0.08%	65.08%	0.00%	100.00%
19	1	0.02%	245,278.61	0.08%	82.57%	0.00%	100.00%
20	1	0.02%	241,000.00	0.08%	111.57%	0.00%	100.00%
Other	4,442	99.51%	296,816,382.08	98.03%	55.26%	39.23%	60.77%
	4,464	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%

**Collection Period:** 11/01/2020 to 01/31/2021

**Determination Date:** 01/13/2021

 Delivery to Trustee:
 02/11/2021

 Trustee Confirmation:
 02/16/2021

**Payment Date:** 02/26/2021

Early Redemption Date: 11/28/2011

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	4,441	99.48%	4,441	99.75%	301,487,299.28	99.57%	67,887.25	55.54%	38.76%	61.24%
2	20	0.45%	10	0.22%	1,173,628.59	0.39%	117,362.86	47.27%	6.95%	93.05%
3	3	0.07%	1	0.02%	121,357.53	0.04%	121,357.53	25.03%	21.87%	78.13%
	4,464	100.00%	4,452	100.00%	302,782,285.40	100.00%	68,010.40	55.50%	38.63%	61.37%

### **Current Principal Balance by Borrower**

Current Principal Baland by Borrower	ee 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]	1,828	40.95%	1,824	40.97%	50,147,891.23	16.56%	30.16%	43.52%	56.48%
]50,000 - 100,000]	1,709	38.28%	1,707	38.34%	125,330,511.49	41.39%	52.17%	43.66%	56.34%
]100,000 - 150,000]	679	15.21%	677	15.21%	81,549,037.21	26.93%	66.22%	37.17%	62.83%
]150,000 - 200,000]	187	4.19%	185	4.16%	31,242,989.28	10.32%	74.15%	25.06%	74.94%
]200,000 - 250,000]	41	0.92%	41	0.92%	9,032,231.48	2.98%	75.40%	19.52%	80.48%
]250,000 - 300,000]	13	0.29%	11	0.25%	2,941,292.08	0.97%	69.00%	18.09%	81.91%
]300,000 - 350,000]	5	0.11%	5	0.11%	1,592,927.91	0.53%	59.64%	0.00%	100.00%
]350,000 - 400,000]	1	0.02%	1	0.02%	373,243.08	0.12%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.02%	1	0.02%	572,161.64	0.19%	37.68%	0.00%	100.00%
	4,464	100.00%	4,452	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%
Minimum:	3.39								
Maximum:	572,161.64								

Average: 68,010.40

### **Remaining Term**

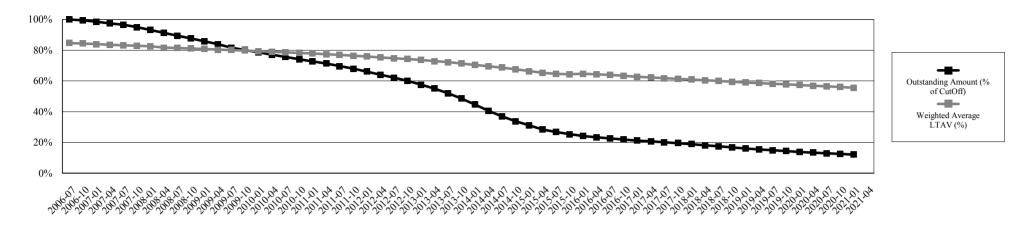
Remaining Term (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0-24]	380	4.53%	1,952,328.97	0.64%	11.96%	40.95%	59.05%
]24-48]	748	8.92%	10,443,596.01	3.45%	23.38%	39.64%	60.36%
]48-72]	656	7.82%	13,933,102.98	4.60%	33.11%	32.60%	67.40%
]72-96]	773	9.22%	20,753,044.76	6.85%	37.17%	40.42%	59.58%
]96-120]	855	10.19%	28,749,673.53	9.50%	45.16%	39.00%	61.00%
]120-144]	671	8.00%	24,162,935.11	7.98%	50.11%	37.50%	62.50%
]144-168]	763	9.10%	29,069,566.25	9.60%	54.10%	41.74%	58.26%
]168-192]	595	7.09%	27,419,098.40	9.06%	58.06%	41.55%	58.45%
]192-216]	590	7.03%	28,337,692.80	9.36%	68.02%	37.84%	62.16%
]216-240]	520	6.20%	27,067,981.43	8.94%	72.06%	36.68%	63.32%
]240-264]	337	4.02%	15,495,690.06	5.12%	62.28%	40.65%	59.35%
]264-288]	321	3.83%	14,829,164.82	4.90%	63.21%	43.96%	56.04%
]288-312]	219	2.61%	11,334,011.22	3.74%	61.65%	40.17%	59.83%
]312-336]	215	2.56%	11,362,337.61	3.75%	64.59%	41.97%	58.03%
]336-360]	745	8.88%	37,872,061.45	12.51%	63.83%	33.05%	66.95%
	8,388	100.00%	302,782,285.40	100.00%	55.50%	38.63%	61.37%
Minimum:	1.00						

Minimum: Maximum: Weighted Average:

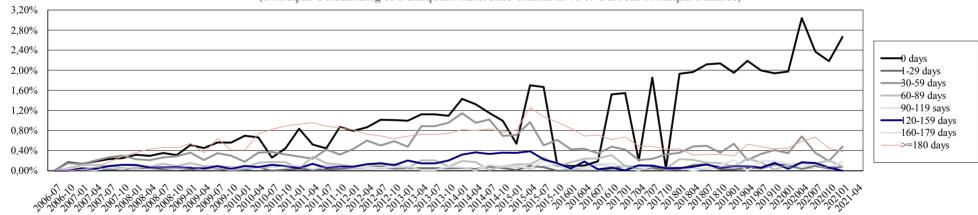
358.00

195.74

#### Amortisation and LTAV



**Delinquency Profile** 

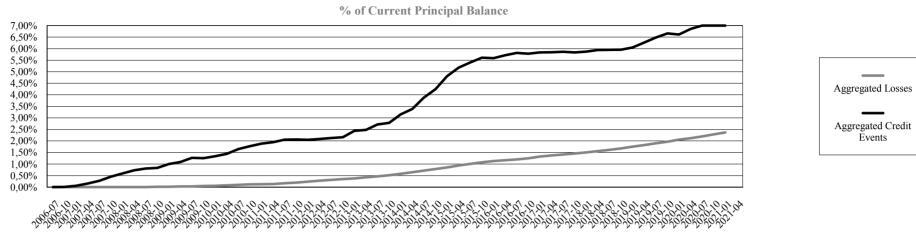


**All Amounts in Euro** 

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

Collection Period:	11/01/2020	to	01/31/2021
<b>Determination Date:</b>	01/13/2021		
<b>Delivery to Trustee:</b>	02/11/2021		
Trustee Confirmation:	02/16/2021		
Payment Date:	02/26/2021		
Early Redemption Date:	11/28/2011		

#### Loss Performance and Credit Events



Collection Period:	11/01/2020	to	01/31/2021
<b>Determination Date:</b>	01/13/2021		
<b>Delivery to Trustee:</b>	02/11/2021		
<b>Trustee Confirmation:</b>	02/16/2021		
Payment Date:	02/26/2021		
Early Redemption Date:	11/28/2011		

**All Amounts in Euro** 

### **Pool History**

Period	Quarter	Outstanding	Weighted	Seasoning	Aggregated	Liquidated	Aggregated	Principal (	Dutstandin	g of Deling	uent Refei	rence Clair	<b>ns</b> (in % of 0	Current Princi	pal Balance)	Curren	
		Amount	Amount	Average LTV	(in Years)	Losses	Reference	Credit	0 days	1 - 29	30 - 59	60 - 89	90-119	120-149	150-179	>= 180	Principa
						Claims	Events		days	days	days	days	days	days	days	Balanc	
1	07/31/2006	100.00%	84.62%	3.97	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2,511,131,720.5	
2	10/31/2006	99.37%	84.32%	4.38	0.00%	0.00%	0.01%	0.17%	0.02%	0.15%	0.05%	0.03%	0.00%	0.00%	0.00%	2,495,399,768.1	
3	01/31/2007	98.51%	83.99%	4.62	0.00%	0.00%	0.05%	0.14%	0.05%	0.13%	0.11%	0.03%	0.05%	0.03%	0.03%	2,473,689,437.9	
4	04/30/2007	97.45%	83.51%	4.86	0.00%	0.00%	0.15%	0.18%	0.03%	0.20%	0.11%	0.01%	0.04%	0.07%	0.06%	2,447,099,661.1	
5	07/31/2007	96.60%	83.16%	5.11	0.00%	0.00%	0.27%	0.23%	0.03%	0.27%	0.09%	0.07%	0.09%	0.02%	0.17%	2,425,860,171.0	
6	10/31/2007	95.01%	82.87%	5.32	0.00%	0.00%	0.45%	0.25%	0.02%	0.30%	0.06%	0.03%	0.12%	0.06%	0.29%	2,385,951,063.5	
7	01/31/2008	93.13%	82.59%	5.52	0.00%*	0.01%	0.59%	0.32%	0.06%	0.23%	0.06%	0.10%	0.11%	0.02%	0.36%	2,338,629,986.4	
8	04/30/2008	91.28%	81.70%	5.73	0.00%*	0.01%	0.73%	0.29%	0.06%	0.21%	0.09%	0.10%	0.06%	0.05%	0.43%	2,292,096,446.5	
9	07/31/2008	89.39%	81.44%	5.94	0.00%*	0.01%	0.80%	0.35%	0.03%	0.27%	0.14%	0.06%	0.07%	0.07%	0.47%	2,244,701,355.7	
10	10/31/2008	87.68%	81.13%	6.15	0.01%	0.01%	0.83%	0.31%	0.03%	0.29%	0.09%	0.03%	0.07%	0.06%	0.46%	2,201,878,034.2	
11	01/31/2009	85.79%	80.80%	6.35	0.01%	0.03%	1.00%	0.51%	0.02%	0.36%	0.15%	0.06%	0.06%	0.08%	0.54%	2,154,361,232.9	
12	04/30/2009	83.86%	80.36%	6.57	0.02%	0.04%	1.09%	0.45%	0.06%	0.21%	0.09%	0.03%	0.04%	0.02%	0.36%	2,105,813,087.4	
13	07/31/2009	81.64%	80.10%	6.77	0.02%	0.05%	1.26%	0.56%	0.05%	0.35%	0.09%	0.07%	0.09%	0.05%	0.64%	2,049,989,999.7	
14	10/31/2009	80.07%	79.79%	7.00	0.03%	0.07%	1.26%	0.56%	0.00%	0.30%	0.08%	0.02%	0.04%	0.02%	0.41%	2,010,620,416.6	
15	01/31/2010	78.56%	79.37%	7.23	0.04%	0.09%	1.33%	0.70%	0.02%	0.18%	0.06%	0.05%	0.09%	0.05%	0.41%	1,972,836,080.1	
16	04/30/2010	77.07%	78.90%	7.46	0.06%	0.12%	1.44%	0.67%	0.06%	0.36%	0.16%	0.04%	0.07%	0.06%	0.73%	1,935,276,312.4	
17	07/31/2010	75.58%	78.58%	7.69	0.07%	0.15%	1.65%	0.26%	0.00%	0.37%	0.18%	0.11%	0.12%	0.07%	0.83%	1,897,898,941.4	
18	10/31/2010	74.11%	78.20%	7.92	0.08%	0.19%	1.78%	0.44%	0.02%	0.33%	0.17%	0.09%	0.09%	0.10%	0.89%	1,860,911,751.6	
19	01/31/2011	72.71%	77.84%	8.15	0.09%	0.22%	1.88%	0.84%	0.04%	0.28%	0.04%	0.10%	0.05%	0.09%	0.93%	1,825,921,645.0	
20	04/31/2011	71.29%	77.40%	8.37	0.09%	0.23%	1.95%	0.52%	0.02%	0.24%	0.28%	0.03%	0.14%	0.01%	0.96%	1,790,292,329.4	
21	07/31/2011	69.65%	76.93%	8.61	0.11%	0.27%	2.05%	0.45%	0.02%	0.42%	0.15%	0.11%	0.06%	0.08%	0.89%	1,748,995,875.4	
22	10/31/2011	67.98%	76.42%	8.85	0.13%	0.32%	2.06%	0.87%	0.04%	0.32%	0.12%	0.09%	0.08%	0.07%	0.86%	1,707,100,440.6	
23	01/31/2012	66.07%	75.89%	9.08	0.16%	0.38%	2.05%	0.80%	0.05%	0.44%	0.09%	0.06%	0.08%	0.04%	0.82%	1,659,191,616.5	
24	04/30/2012	64.09%	75.32%	9.31	0.18%	0.43%	2.08%	0.87%	0.07%	0.60%	0.12%	0.08%	0.13%	0.02%	0.73%	1,609,334,612.9	
25	07/31/2012	62.15%	74.79%	9.55	0.19%	0.47%	2.12%	1.02%	0.08%	0.50%	0.11%	0.05%	0.15%	0.04%	0.69%	1,560,778,930.7	
26	10/31/2012	60.15%	74.28%	9.78	0.21%	0.52%	2.16%	1.04%	0.04%	0.61%	0.13%	0.08%	0.12%	0.03%	0.66%	1,510,441,888.7	
27	01/31/2013	57.59%	73.57%	10.02	0.22%	0.55%	2.44%	1.08%	0.05%	0.51%	0.06%	0.10%	0.22%	0.08%	0.75%	1,446,182,896.3	
28	04/30/2013	55.04%	72.85%	10.27	0.23%	0.60%	2.48%	1.12%	0.05%	0.89%	0.21%	0.01%	0.15%	0.03%	0.72%	1,382,092,278.5	
29	07/31/2013	52.01%	72.22%	10.51	0.24%	0.62%	2.71%	0.05%	0.00%	0.86%	0.07%	0.14%	0.20%	0.08%	0.72%	1,305,915,492.3	
30	10/31/2013	48.56%	71.32%	10.80	0.25%	0.65%	2.78%	1.10%	0.05%	0.96%	0.08%	0.08%	0.20%	0.06%	0.74%	1,219,466,363.2	
31	01/31/2014	44.66%	70.35%	11.08	0.26%	0.68%	3.15%	1.43%	0.06%	1.15%	0.19%	0.07%	0.32%	0.06%	0.82%	1,121,430,688.5	
32	04/30/2014	40.60%	69.55%	11.39	0.26%	0.70%	3.38%	1.46%	0.04%	1.05%	0.19%	0.01%	0.40%	0.02%	0.88%	1,019,592,970.3	
33	07/31/2014	36.93%	68.66%	11.73	0.26%	0.71%	3.88%	1.40%	0.10%	1.24%	0.01%	0.14%	0.41%	0.08%	1.01%	927,346,380.1	

**Collection Period:** 11/01/2020 to 01/31/2021

01/13/2021

Determination Date: 01/13/2

**Delivery to Trustee:** 02/11/2021

**Trustee Confirmation:** 02/16/2021

**Payment Date:** 02/26/2021

Early Redemption Date: 11/28/2011

Inves	stor Noti	fication		PB Domicile 2006-1												
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	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	12.93%	56.46%	17.72	0.28%	0.81%	7.06%	2.33%	0.10%	0.36%	0.14%	0.13%	0.28%	0.06%	0.60%	324,582,774.39
58	10/31/2020	12.47%	56.04%	17.95	0.29%	0.82%	7.10%	2.19%	0.04%	0.19%	0.20%	0.06%	0.06%	0.08%	0.45%	313,262,253.60
59	01/31/2021	12.06%	55.50%	18.18	0.27%	0.82%	7.18%	2.68%	0.08%	0.48%	0.09%	0.18%	0.00%	0.08%	0.39%	302,782,285.40
60	04/30/2021															

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

-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.-

**All Amounts in Euro**