# PB Domicile 2006-1 PLC - Investor Report

### **Investor Notification**

**Determination Date:** 04/14/2021

**Reference Period:** 02/01/2021 to 04/30/2021

**Interest Period on Notes:** 02/26/2021 to 05/25/2021

Fixed EURIBOR: -0.539%

The Bank, Servicer and Determination Agent

Deutsche Bank AG Taunusanlage 12 60325 FRANKFURT

60325 FRANKFURT AM MAIN

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:

BBB+ (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** 

Europa-Allee 12

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)
F1+ (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

81669 Mur 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

Facsimile: +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

# **Investor Notification**

<b>Key Characteristics</b>	Current	Initial
Number of Reference Claims (Hauptvertragsnummern):	4,358	19,510
Number of Loan Parts (Vertragsnummern):	8,179	41,394
Number of Borrowers:	4,346	19,401
Number of Properties:	4,363	19,510
Current Principal Balance (in Euro):	291,471,472.86	2,511,131,720.59
Weighted Average Interest Rate:	3.09%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available):	51.74	82.00
Weighted Average LTV:	55.12%	80.83%
Weighted Average Seasoning (in Months):	221.04	53.77

### **Reference Claim Information**

Original Number of Reference Claims:		19,510
Repaid Reference Claims prior to this Period:	14,801	
Removed Reference Claims prior to this Period:	85	
Liquidated Reference Claims prior to this Period:	160	
Beginning Number of Reference Claims:		4,464
Number of Reference Claims paid in full:	105	
Number of Removed Reference Claims:	0	
Number of Liquidated Reference Claims:	1	
Ending Number of Reference Claims:		4,358

### **Remittance Distribution Data**

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	2,192,442,607.71	
Removed Principal prior to this Period:	9,013,526.94	
Realised Losses prior to this Period:	6,893,300.54	
Beginning Principal Balance:		302,782,285.40
Received Principal:	11,240,470.48	
Thereof Prepayment:	605,488.79	
Late Recoveries:	0.00	
Removed Principal:	0.00	
Net Liquidation Proceeds (excl. Prior Liens)	47,981.31	
Total Principal Repayment:		11,288,451.79
Realised Losses:	22,360.75	
Late Recoveries: (*)	0.00	
Ending Principal Balance:		291,471,472.86
Constant Payment Rate (annualized):	15.77%	

<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	87	619,186.96	6,877,300.85
1 - 29 days	2	113.05	27,165.48
30 - 59 days	15	134,007.62	836,134.73
60 - 89 days	12	169,633.84	678,039.51
Aggregated Delinquencies < 90 days	116	922,941.47	8,418,640.57
90 - 119 days	0	0.00	0.00
120 - 149 days	4	25,426.92	402,026.21
150 - 179 days	3	86,963.34	177,983.22
>= 180 days	16	249,531.35	1,125,505.39
Aggregated Delinquencies >= 90 days	23	361,921.61	1,705,514.82
Aggregated Delinquencies Overall:	139	1,284,863.08	10,124,155.39

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

 Collection Period:
 02/01/2021 to 04/30/2021

 Determination Date:
 04/14/2021

All Amount

**Delivery to Trustee:** 05/12/2021 **Trustee Confirmation:** 05/19/2021

**Trustee Confirmation:** 05/19/2021 **Payment Date:** 05/26/2021

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:	381,506.92
Realised Losses in Current Period:	-22,360.75
Extinction of Excess Spread:	-359,146.17
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	2,203,731,059.50	14,906
Total of Removed Reference Claims	9,013,526.94	85
Total Principal Balance of Liquidated Reference Claims	15,202,670.11	161
Total Realised Losses:	6,915,661.29	

### **Credit Event Profile**

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	6	169,603.04	345,772.11	345,772.11
Credit Events from older Periods excluding Reference Claims repaid to zero	250	446,201.25	20,393,407.36	29,913,666.67
Thereof Normal Performing Again (*)	232	250,454.37	18,866,341.93	28,091,542.11
	256	615,804.29	20,739,179.47	30,259,438.78

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

### **Remittance Realised Loss**

Remittance Reansed Loss	Number of Reference Claims:	EUR
Current Principal Balance of Reference Claims Liquidated in Current Period:	1	95,099.87
Accrued Interest:		46.732,36
Principal Foregone:		0,00
Liquidation Proceeds (excl. Prior Liens): (*)		-122,424.98
Related Enforcement Costs:		2.953,50
Current Period Realised Loss:	1	22,360.75

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

### **Overdue Reference Claims**

	Number of Reference Claims		Outstanding Amount	
Total of Overdue Reference Claims:	143	288,957.93	11,557,352.87	-

**Collection Period:** 02/01/2021 to 04/30/2021

Determination Date:04/14/2021Delivery to Trustee:05/12/2021Trustee Confirmation:05/19/2021Payment Date:05/26/2021

Early Redemption Date: 11/28/2011

All Amounts in Euro

### **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		& P Current
Class A1+	500,000.00	0.00	-0.379%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-
Class A2+	500,000.00	0.00	-0.379%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-
Class B	65,800,000.00	0.00	-0.339%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-
Class C	51,500,000.00	0.00	-0.179%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-
Class D	48,900,000.00	0.00	0.211%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFL1	-	-	-	-	-	-
Class E	15,400,000.00	11,221,068.17	1.711%	22,861.47	47,464.34	70,325.81	0.00	11,198,206.70	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR
Totals	182,600,000.00	11,221,068.17		22,861.47	47,464.34	70,325.81	0.00	11,198,206.70							

<sup>\*</sup> interest period for 89 days from 02/26/2021 to 05/25/2021 (both inclusive) is based on 3-Months Euribor at 02/24/2021 -0.539%

#### **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 11.61%
- 3) Occurance of a Regulatory Event
- 4) Occurance of a Tax Event
- 5) Termination of the Loss Guarantee
- 6) Non-compliance of Servicer

 Collection Period:
 02/01/2021 to 04/30/2021

 Determination Date:
 04/14/2021

All Amounts in Euro

**Delivery to Trustee:** 05/12/2021 **Trustee Confirmation:** 05/19/2021

 Payment Date:
 05/26/2021

 Early Redemption Date:
 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	-0.379%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	-0.379%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	-0.339%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	-0.179%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	0.00	489	Floating	0.750	0.211%	0.00	0.00	0.00	11/26/2052
Class E	15,400,000.00	11,221,068.17	154	Floating	2.250	1.711%	0.00	308.21	47,464.34	11/26/2052
Totals	182,600,000.00	11,221,068.17							47,464.34	

<sup>\*</sup> interest period for 89 days from 02/26/2021 to 05/25/2021 (both inclusive) is based on 3-Months Euribor at 02/24/2021 -0.539%

**Collection Period:** 02/01/2021 to 04/30/2021

Determination Date:04/14/2021Delivery to Trustee:05/12/2021Trustee Confirmation:05/19/2021Payment Date:05/26/2021

Early Redemption Date: 11/28/2011

**All Amounts in Euro** 

<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	0.00	489	0.00	0.00	0.00	0.00	0.00	0.61%	3.71%	3.84%
Class E	15,400,000.00	11,221,068.17	154	0.00	22,861.47	0.00	0.00	11,198,206.70	Excess Spread	Excess Spread	Excess Spread
Totals	182,600,000.00	11,221,068.17		0.00	22,861.47	0.00	0.00	11,198,206.70			

<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:** 02/01/2021 to 04/30/2021

Determination Date:04/14/2021Delivery to Trustee:05/12/2021Trustee Confirmation:05/19/2021Payment Date:05/26/2021

Early Redemption Date: 11/28/2011

All Amounts in Euro

<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]	129	2.96%	2,378,907.67	0.82%	38.51%	44.31%	55.69%
]50,000 - 100,000]	1,119	25.68%	41,452,056.36	14.22%	49.77%	42.26%	57.74%
]100,000 - 150,000]	1,450	33.27%	89,721,924.07	30.78%	55.46%	48.26%	51.74%
]150,000 - 200,000]	1,026	23.54%	84,534,289.59	29.00%	57.62%	40.01%	59.99%
]200,000 - 250,000]	415	9.52%	43,790,165.04	15.02%	57.91%	27.41%	72.59%
]250,000 - 300,000]	138	3.17%	16,133,275.35	5.54%	52.43%	15.79%	84.21%
]300,000 - 350,000]	40	0.92%	5,656,724.34	1.94%	55.99%	25.61%	74.39%
]350,000 - 400,000]	19	0.44%	3,262,441.25	1.12%	53.10%	11.44%	88.56%
]400,000 - 450,000]	8	0.18%	1,695,298.51	0.58%	53.85%	15.32%	84.68%
]450,000 - 500,000]	7	0.16%	1,229,324.45	0.42%	32.13%	0.00%	100.00%
]500,000 - 750,000]	6	0.14%	1,052,325.94	0.36%	38.43%	13.58%	86.42%
]1,000,000 -	1	0.02%	564,740.29	0.19%	37.19%	0.00%	100.00%
	4,358	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

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

**Average:** 140,950.83 **Original Average:** 137,824.53

02/01/2021 to 04/30/2021

 Determination Date:
 04/14/2021

 Delivery to Trustee:
 05/12/2021

 Trustee Confirmation:
 05/19/2021

 Payment Date:
 05/26/2021

Early Redemption Date: 11/28/2011

**Collection Period:** 

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]	1,819	41.74%	49,093,987.89	16.84%	29.96%	43.51%	56.49%
]50,000 - 100,000]	1,665	38.21%	121,971,409.71	41.85%	51.99%	43.47%	56.53%
]100,000 - 150,000]	642	14.73%	77,263,451.68	26.51%	65.79%	36.93%	63.07%
]150,000 - 200,000]	177	4.06%	29,707,070.50	10.19%	74.04%	24.48%	75.52%
]200,000 - 250,000]	40	0.92%	8,781,613.47	3.01%	74.96%	20.01%	79.99%
]250,000 - 300,000]	8	0.18%	2,131,892.00	0.73%	75.35%	24.66%	75.34%
]300,000 - 350,000]	5	0.11%	1,584,064.24	0.54%	59.40%	0.00%	100.00%
]350,000 - 400,000]	1	0.02%	373,243.08	0.13%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.02%	564,740.29	0.19%	37.19%	0.00%	100.00%
	4,358	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

**Minimum:** 35.38 **Maximum:** 564,740.29

**Average:** 66,881.94 **Original Average:** 137,824.53

All Amounts in Euro

### **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]	391	8.97%	4,328,811.38	1.49%	7.11%	33.03%	66.97%
]10.00 - 20.00]	511	11.73%	13,954,496.33	4.79%	15.87%	31.21%	68.79%
]20.00 - 30.00]	533	12.23%	23,109,937.92	7.93%	25.37%	37.21%	62.79%
]30.00 - 40.00]	602	13.81%	34,804,425.05	11.94%	35.27%	36.66%	63.34%
]40.00 - 50.00]	638	14.64%	46,902,898.16	16.09%	45.08%	44.34%	55.66%
]50.00 - 60.00]	585	13.42%	48,695,837.34	16.71%	54.93%	42.36%	57.64%
]60.00 - 65.00]	230	5.28%	21,700,633.96	7.45%	62.58%	40.81%	59.19%
]65.00 - 70.00]	215	4.93%	21,643,521.69	7.43%	67.37%	42.37%	57.63%
]70.00 - 75.00]	201	4.61%	21,711,990.08	7.45%	72.36%	39.52%	60.48%
]75.00 - 80.00]	145	3.33%	15,925,604.97	5.46%	77.35%	36.84%	63.16%
]80.00 - 85.00]	80	1.84%	9,581,851.06	3.29%	82.09%	36.90%	63.10%
]85.00 - 90.00]	74	1.70%	8,738,830.75	3.00%	87.68%	31.04%	68.96%
]90.00 - 95.00]	51	1.17%	6,381,297.57	2.19%	92.59%	37.61%	62.39%
]95.00 - 100.00]	44	1.01%	6,149,957.75	2.11%	97.60%	28.10%	71.90%
]100.00 - 105.00]	26	0.60%	3,501,502.18	1.20%	102.60%	14.42%	85.58%
]105.00 - 110.00]	13	0.30%	1,569,653.40	0.54%	107.37%	9.05%	90.95%
]110.00 - 115.00]	14	0.32%	2,016,170.58	0.69%	112.36%	9.03%	90.97%
]115.00-	5	0.11%	754,052.69	0.26%	121.72%	29.31%	70.69%
	4,358	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

0.02% Minimum: Maximum: 126.54%

80.83% Weighted Average: 55.12% **Original Weighted Average:** 

04/30/2021 **Collection Period:** 02/01/2021 to

**Determination Date:** 04/14/2021 **Delivery to Trustee:** 05/12/2021 **Trustee Confirmation:** 05/19/2021 **Payment Date:** 

05/26/2021 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]	4,157	50.83%	141,474,643.61	48.54%	52.49%	33.97%	66.03%
]3.00 - 3.50]	1,221	14.93%	42,787,522.52	14.68%	55.80%	41.05%	58.95%
]3.50 - 4.00]	1,188	14.53%	46,330,058.34	15.90%	58.26%	38.92%	61.08%
]4.00 - 4.50]	612	7.48%	23,588,233.43	8.09%	59.71%	38.88%	61.12%
]4.50 - 5.00]	438	5.36%	15,419,865.72	5.29%	55.10%	50.27%	49.73%
]5.00 - 5.50]	396	4.84%	15,384,465.09	5.28%	58.53%	57.55%	42.45%
]5.50 - 6.00]	144	1.76%	5,712,730.78	1.96%	60.18%	45.54%	54.46%
]6.00 - 6.50]	18	0.22%	683,288.66	0.23%	62.33%	59.45%	40.55%
]6.50 - 7.00]	5	0.06%	90,664.71	0.03%	67.76%	33.89%	66.11%
	8,179	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

Minimum: 0.50% Maximum: 6.69%

Weighted Average: 3.09% Original Weighted Average: 5.32 %

02/01/2021 to 04/30/2021 **Collection Period: All Amounts in Euro Determination Date:** 04/14/2021 **Delivery to Trustee:** 05/12/2021

Reference Pool Servicer: Deutsche Bank AG

**Trustee Confirmation:** 

## **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]	7	0.09%	88,057.39	0.03%	2.20%	48.43%	90.85%	9.15%
]192-204]	55	0.67%	1,516,059.81	0.52%	3.88%	56.61%	57.06%	42.94%
]204-216]	235	2.87%	8,122,607.46	2.79%	4.04%	59.04%	49.03%	50.97%
]216-228]	379	4.63%	14,372,416.64	4.93%	3.76%	60.84%	49.61%	50.39%
]228-240]	2,616	31.98%	96,929,016.63	33.26%	3.48%	59.00%	45.39%	54.61%
]240-252]	1,367	16.71%	45,341,839.92	15.56%	3.33%	54.47%	24.97%	75.03%
]252-264]	186	2.27%	6,342,321.22	2.18%	2.64%	53.43%	31.82%	68.18%
]264-276]	180	2.20%	5,914,016.52	2.03%	2.73%	55.03%	22.77%	77.23%
]276-288]	204	2.49%	6,958,758.18	2.39%	2.58%	50.20%	35.19%	64.81%
]288-300]	763	9.33%	26,780,949.59	9.19%	2.90%	54.76%	42.74%	57.26%
]300-312]	561	6.86%	20,429,908.82	7.01%	2.81%	50.67%	24.40%	75.60%
]312-324]	158	1.93%	5,891,972.62	2.02%	2.39%	52.74%	43.12%	56.88%
]324-336]	170	2.08%	5,262,835.46	1.81%	2.59%	45.99%	32.54%	67.46%
]336-348]	160	1.96%	5,987,070.82	2.05%	2.48%	48.16%	50.09%	49.91%
]348-360]	439	5.37%	16,358,017.97	5.61%	2.25%	47.11%	40.61%	59.39%
]360-372]	242	2.96%	8,439,500.23	2.90%	2.26%	47.40%	37.49%	62.51%
]372-384]	33	0.40%	1,105,197.10	0.38%	2.29%	53.41%	41.31%	58.69%
]384-396]	36	0.44%	1,320,624.09	0.45%	2.40%	63.32%	47.06%	52.94%
]396-408]	24	0.29%	1,213,254.58	0.42%	2.21%	68.12%	43.71%	56.29%
]408-	200	2.45%	7,073,663.54	2.43%	2.14%	48.69%	28.53%	71.47%
Not Available	161	1.97%	5,922,012.63	2.03%	2.00%	55.45%	36.44%	63.56%

**Collection Period:** 02/01/2021 to 04/30/2021

 Determination Date:
 04/14/2021

 Delivery to Trustee:
 05/12/2021

 Trustee Confirmation:
 05/19/2021

 Payment Date:
 05/26/2021

 Early Redemption Date:
 11/28/2011

All Amounts in Euro

# **Investor Notification**

#### PB Domicile 2006-1

8,179	100.00%	291,471,472.86	100.00%	3.09%	55.12%	38.59%	61.41%

Minimum\*: 85.10 Maximum: 542.00

Weighted Average\*: 271.46 Original Weighted Average\*: 136.07

05/26/2021

**Payment Date:** 

Early Redemption Date: 11/28/2011

 Collection Period:
 02/01/2021
 to 04/30/2021

 Determination Date:
 04/14/2021
 \* \*\*

 Delivery to Trustee:
 05/12/2021
 \* \*\*
 \* \*\*

 Trustee Confirmation:
 05/19/2021
 \* \*\*
 \* \*\*

<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	232	2.84%	8,034,357.80	2.76%	2.31%	55.32%	39.06%	60.94%
]00-12]	719	8.79%	23,701,315.48	8.13%	4.21%	58.62%	44.86%	55.14%
]12-24]	1,147	14.02%	37,038,339.85	12.71%	3.56%	55.78%	44.52%	55.48%
]24-36]	1,789	21.87%	61,280,366.46	21.02%	3.36%	53.89%	42.20%	57.80%
]36-48]	1,663	20.33%	58,233,897.64	19.98%	3.11%	58.05%	36.31%	63.69%
]48-60]	519	6.35%	18,287,278.14	6.27%	2.57%	50.38%	28.31%	71.69%
]60-72]	271	3.31%	10,480,194.98	3.60%	2.58%	49.38%	21.19%	78.81%
]72-84]	379	4.63%	14,165,079.22	4.86%	2.62%	52.99%	32.00%	68.00%
]84-96]	449	5.49%	17,816,790.63	6.11%	2.73%	49.20%	37.58%	62.42%
]96-108]	513	6.27%	21,006,353.91	7.21%	2.53%	56.73%	37.10%	62.90%
]108-120]	230	2.81%	9,018,558.74	3.09%	2.02%	53.13%	40.19%	59.81%
]120-132]	44	0.54%	1,785,238.18	0.61%	2.92%	54.37%	48.09%	51.91%
]132-144]	68	0.83%	3,040,770.52	1.04%	2.98%	57.53%	40.30%	59.70%
]144-156]	53	0.65%	2,438,443.93	0.84%	2.84%	57.44%	40.37%	59.63%
]156-168]	63	0.77%	2,798,722.78	0.96%	2.31%	65.45%	34.80%	65.20%
]168-180]	31	0.38%	1,814,216.77	0.62%	2.21%	65.54%	56.22%	43.78%
]180-192]	3	0.04%	116,889.02	0.04%	2.54%	74.85%	0.00%	100.00%
]192-204]	1	0.01%	29,273.13	0.01%	1.23%	55.51%	0.00%	100.00%
]204-216]	3	0.04%	171,117.30	0.06%	2.14%	60.73%	55.97%	44.03%
]252-264]	2	0.02%	214,268.38	0.07%	3.89%	48.05%	0.00%	100.00%
	8,179	100.00%	291,471,472.86	100.00%	3.09%	55.12%	38.59%	61.41%

 Minimum\*:
 1.00

 Maximum:
 255.00

Weighted Average\*: 51.74 Original Weighted Average\*: 82.21

04/30/2021

 Collection Period:
 02/01/2021
 to

 Determination Date:
 04/14/2021
 \*

 Delivery to Trustee:
 05/12/2021
 \*

 Trustee Confirmation:
 05/19/2021
 \*

 Payment Date:
 05/26/2021
 \*

 Early Redemption Date:
 11/28/2011
 \*

**All Amounts in Euro** 

<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)
62.50%	37.50%	62.62%	4.35%	12,678,979.70	3.69%	161	]180-192]
62.27%	37.73%	59.28%	36.45%	106,251,558.14	32.49%	1,416	]192-204]
58.36%	41.64%	55.41%	24.63%	71,778,294.54	23.34%	1,017	]204-216]
62.68%	37.32%	56.02%	10.18%	29,669,744.39	9.80%	427	]216-228]
54.90%	45.10%	54.16%	5.37%	15,656,476.00	5.28%	230	]228-240]
54.82%	45.18%	52.08%	3.56%	10,387,019.02	3.74%	163	]240-252]
56.56%	43.44%	47.62%	3.47%	10,118,001.41	4.11%	179	]252-264]
80.74%	19.26%	38.00%	3.36%	9,779,483.03	5.39%	235	]264-276]
68.32%	31.68%	42.39%	2.42%	7,050,576.92	3.99%	174	]276-288]
65.89%	34.11%	39.58%	0.86%	2,514,491.28	1.19%	52	]288-300]
67.91%	32.09%	38.35%	1.44%	4,188,276.01	1.51%	66	]300-312]
53.69%	46.31%	44.76%	0.95%	2,781,374.41	1.26%	55	]312-324]
47.43%	52.57%	46.03%	1.45%	4,213,118.15	1.79%	78	]324-336]
60.40%	39.60%	37.45%	0.41%	1,188,591.34	0.73%	32	]336-348]
81.25%	18.75%	60.48%	0.35%	1,034,059.36	0.28%	12	]348-360]
69.53%	30.47%	33.97%	0.02%	67,726.79	0.11%	5	]360-372]
100.00%	0.00%	61.58%	0.27%	776,474.91	0.41%	18	]372-384]
100.00%	0.00%	44.72%	0.22%	635,261.44	0.41%	18	]384-396]
100.00%	0.00%	25.40%	0.05%	136,783.11	0.16%	7	]396-408]
100.00%	0.00%	36.33%	0.06%	174,084.37	0.09%	4	]408-420]
100.00%	0.00%	45.14%	0.13%	391,098.54	0.21%	9	
61.41%	38.59%	55.12%	100.00%	291,471,472.86	100.00%	4,358	

 Minimum:
 190.48

 Maximum:
 461.26

Weighted Average: 221.04 Original Weighted Average: 53.77

**Collection Period:** 02/01/2021 to 04/30/2021

Determination Date:04/14/2021Delivery to Trustee:05/12/2021Trustee Confirmation:05/19/2021Payment Date:05/26/2021

Early Redemption Date: 11/28/2011

**All Amounts in Euro** 

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	2,795	34.17%	111,769,467.67	38.35%	55.14%	57.29%	42.71%
Purchase Of Existing Building	2,772	33.89%	90,964,480.48	31.21%	59.17%	18.91%	81.09%
Purchase Of Newly Constructed Building	853	10.43%	32,253,666.04	11.07%	54.39%	29.70%	70.30%
Refinance (external)	832	10.17%	31,607,896.08	10.84%	50.15%	34.82%	65.18%
Purchase Of Existing Building Including Modernisation	307	3.75%	9,070,001.81	3.11%	55.54%	50.44%	49.56%
Other Non-Commercial Use	325	3.97%	7,986,228.11	2.74%	40.99%	18.44%	81.56%
Purchase Of Existing Building including Refurbishment	84	1.03%	2,360,180.67	0.81%	54.59%	65.78%	34.22%
Modernisation	91	1.11%	2,117,178.65	0.73%	37.74%	65.79%	34.21%
Conversion/Modification	49	0.60%	1,381,711.70	0.47%	40.99%	48.32%	51.68%
Purchase Of Existing Building with Supplemental Unit	18	0.22%	548,758.07	0.19%	32.77%	41.25%	58.75%
Refinance (internal)	22	0.27%	521,011.60	0.18%	55.67%	17.25%	82.75%
Supplemental Unit / Addition to Existing Building	17	0.21%	500,675.66	0.17%	41.14%	63.66%	36.34%
Refurbishment	12	0.15%	294,932.04	0.10%	43.43%	94.42%	5.58%
Prolongation	1	0.01%	66,062.61	0.02%	26.59%	100.00%	0.00%
Purchase Of Newly Constructed Building with Supplemental Unit	1	0.01%	29,221.67	0.01%	35.28%	0.00%	100.00%
	8,179	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

Collection Period:	02/01/2021	to	04/30/2021	All Amounts in Euro
<b>Determination Date:</b>	04/14/2021			An Amounts in Euro
<b>Delivery to Trustee:</b>	05/12/2021			
<b>Trustee Confirmation:</b>	05/19/2021			
Payment Date:	05/26/2021			

## **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	3,861	88.60%	261,187,088.44	89.61%	56.69%	40.14%	59.86%
Non-owner occupied	307	7.04%	19,470,268.36	6.68%	42.76%	20.65%	79.35%
Combined Usage	190	4.36%	10,814,116.06	3.71%	39.22%	33.35%	66.65%
	4,358	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

## **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	609	13.97%	37,129,969.16	12.74%	54.91%	100.00%	0.00%
1	893	20.49%	56,412,603.42	19.35%	52.47%	85.87%	14.13%
2	547	12.55%	38,657,434.39	13.26%	56.29%	6.78%	93.22%
3	668	15.33%	44,639,596.38	15.32%	55.06%	36.19%	63.81%
4	415	9.52%	28,051,823.72	9.62%	57.86%	0.00%	100.00%
5	491	11.27%	33,869,096.60	11.62%	55.30%	0.00%	100.00%
6	193	4.43%	14,428,622.27	4.95%	55.80%	0.00%	100.00%
7	219	5.03%	15,243,278.31	5.23%	56.77%	0.00%	100.00%
8	105	2.41%	7,581,846.19	2.60%	53.81%	0.00%	100.00%
9	218	5.00%	15,457,202.42	5.30%	55.46%	52.54%	47.46%
	4,358	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

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

**Collection Period:** 02/01/2021 to 04/30/2021

 Determination Date:
 04/14/2021

 Delivery to Trustee:
 05/12/2021

 Trustee Confirmation:
 05/19/2021

 Payment Date:
 05/26/2021

Early Redemption Date: 11/28/2011

All Amounts in Euro

### **Prior Liens**

Prior Liens	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Total Amount of Prior Liens	Weighted Average LTV	Percentage East	Percentage West
Yes	173	3.97%	8,416,354.82	2.89%	13,374,610.03	56.22%	32.52%	67.48%
No	4,185	96.03%	283,055,118.04	97.11%	0.00	55.08%	38.77%	61.23%
	4,358	100.00%	291,471,472.86	100.00%	13,374,610.03	55.12%	38.59%	61.41%

## **Employment Status**

<b>Employment Status</b>	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Employed	3,967	91.03%	264,962,283.27	90.91%	55.45%	38.30%	61.70%
Self-Employed	391	8.97%	26,509,189.59	9.09%	51.77%	41.42%	58.58%
	4,358	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

# 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	164	2.01%	6,027,147.78	2.07%	55.77%	35.81%	64.19%
Fixed Interest Rate	8,015	97.99%	285,444,325.08	97.93%	55.10%	38.64%	61.36%
	8,179	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

**Collection Period:** 02/01/2021 to 04/30/2021

 Determination Date:
 04/14/2021

 Delivery to Trustee:
 05/12/2021

 Trustee Confirmation:
 05/19/2021

 Payment Date:
 05/26/2021

Early Redemption Date: 11/28/2011

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	7,980	97.57%	286,221,670.98	98.20%	55.18%	38.91%	61.09%
Quarterly	199	2.43%	5,249,801.88	1.80%	51.35%	20.95%	79.05%
	8,179	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

## **Principal Payment Frequency**

02/01/2021 to 04/30/2021

05/26/2021

**Collection Period:** 

**Payment Date:** 

Early Redemption Date: 11/28/2011

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	536	6.55%	30,481,163.28	10.46%	84.19%	29.57%	70.43%
Monthly	7,443	91.00%	255,706,682.84	87.73%	51.72%	40.01%	59.99%
Two-Monthly	1	0.01%	33,824.86	0.01%	67.93%	100.00%	0.00%
Quarterly	193	2.36%	5,234,057.21	1.80%	51.46%	20.74%	79.26%
Semi-Annually	6	0.07%	15,744.67	0.01%	15.16%	90.54%	9.46%
	8,179	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

Determination Date: 04/14/2021
Delivery to Trustee: 05/12/2021
Trustee Confirmation: 05/19/2021

**Top 20 Borrowers** 

Percentage West	Percentage East	Weighted Average LTV	Current Principal Balance (%)	Current Principal Balance	Number of Reference Claims (%)	Number of Reference Claims	Top 20 Borrowers
100.00%	0.00%	37.19%	0.19%	564,740.29	0.02%	1	1
100.00%	0.00%	97.33%	0.13%	373,243.08	0.02%	1	2
100.00%	0.00%	33.95%	0.11%	325,222.82	0.02%	1	3
100.00%	0.00%	95.24%	0.11%	320,000.00	0.02%	1	4
100.00%	0.00%	58.43%	0.11%	318,443.37	0.02%	1	5
100.00%	0.00%	67.86%	0.11%	312,836.49	0.02%	1	6
100.00%	0.00%	41.45%	0.11%	307,561.56	0.02%	1	7
100.00%	0.00%	45.60%	0.10%	291,467.58	0.02%	1	8
100.00%	0.00%	76.31%	0.09%	274,716.80	0.02%	1	9
100.00%	0.00%	42.72%	0.09%	272,327.91	0.05%	2	10
100.00%	0.00%	45.12%	0.09%	269,900.09	0.02%	1	11
0.00%	100.00%	94.58%	0.09%	265,975.97	0.02%	1	12
100.00%	0.00%	97.06%	0.09%	264,000.00	0.02%	1	13
0.00%	100.00%	96.58%	0.09%	259,804.11	0.02%	1	14
100.00%	0.00%	39.82%	0.09%	257,067.80	0.05%	2	15
100.00%	0.00%	67.53%	0.09%	254,570.17	0.02%	1	16
100.00%	0.00%	84.10%	0.09%	251,457.28	0.02%	1	17
100.00%	0.00%	64.53%	0.09%	248,441.14	0.02%	1	18
100.00%	0.00%	81.88%	0.08%	243,215.18	0.02%	1	19
100.00%	0.00%	111.57%	0.08%	241,000.00	0.02%	1	20
60.80%	39.20%	54.87%	97.97%	285,555,481.22	99.50%	4,336	Other
61.41%	38.59%	55.12%	100.00%	291,471,472.86	100.00%	4,358	

**Collection Period:** 02/01/2021 to 04/30/2021

 Determination Date:
 04/14/2021

 Delivery to Trustee:
 05/12/2021

 Trustee Confirmation:
 05/19/2021

 Payment Date:
 05/26/2021

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	4,335	99.47%	4,335	99.75%	290,198,617.84	99.56%	66,943.16	55.16%	38.72%	61.28%
2	20	0.46%	10	0.23%	1,153,131.71	0.40%	115,313.17	47.29%	6.96%	93.04%
3	3	0.07%	1	0.02%	119,723.31	0.04%	119,723.31	24.73%	21.87%	78.13%
	4,358	100.00%	4,346	100.00%	291,471,472.86	100.00%	67,066.61	55.12%	38.59%	61.41%

## **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]	1,813	41.60%	1,809	41.62%	48,878,376.70	16.77%	29.91%	43.48%	56.52%
]50,000 - 100,000]	1,665	38.21%	1,663	38.27%	121,841,946.62	41.80%	51.93%	43.58%	56.42%
]100,000 - 150,000]	640	14.69%	638	14.68%	76,749,888.24	26.33%	65.95%	37.21%	62.79%
]150,000 - 200,000]	181	4.15%	179	4.12%	30,036,312.51	10.31%	73.95%	24.21%	75.79%
]200,000 - 250,000]	40	0.92%	40	0.92%	8,781,613.47	3.01%	74.96%	20.01%	79.99%
]250,000 - 300,000]	12	0.28%	10	0.23%	2,661,287.71	0.91%	68.58%	19.76%	80.24%
]300,000 - 350,000]	5	0.11%	5	0.12%	1,584,064.24	0.54%	59.40%	0.00%	100.00%
]350,000 - 400,000]	1	0.02%	1	0.02%	373,243.08	0.13%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.02%	1	0.02%	564,740.29	0.19%	37.19%	0.00%	100.00%
	4,358	100.00%	4,346	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

 Minimum:
 35.38

 Maximum:
 564,740.29

 Average:
 67,066.61

**Collection Period:** 02/01/2021 to 04/30/2021

**Determination Date:** 04/14/2021 **Delivery to Trustee:** 05/12/2021 **Delivery to Trustee:** 05/12/2021

 Trustee Confirmation:
 05/19/2021

 Payment Date:
 05/26/2021

 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]	410	5.01%	2,210,751.15	0.76%	11.80%	38.29%	61.71%
]24-48]	761	9.30%	10,505,051.60	3.60%	24.44%	39.04%	60.96%
]48-72]	600	7.34%	12,583,551.79	4.32%	32.08%	33.77%	66.23%
]72-96]	769	9.40%	21,091,243.82	7.24%	37.05%	41.22%	58.78%
]96-120]	840	10.27%	27,539,326.23	9.45%	44.21%	38.95%	61.05%
]120-144]	675	8.25%	23,803,791.49	8.17%	50.54%	39.26%	60.74%
]144-168]	748	9.15%	28,997,454.21	9.95%	53.29%	41.44%	58.56%
]168-192]	551	6.74%	24,944,692.48	8.56%	57.45%	41.27%	58.73%
]192-216]	584	7.14%	28,124,321.41	9.65%	70.05%	37.28%	62.72%
]216-240]	488	5.97%	25,640,308.99	8.80%	71.25%	36.03%	63.97%
]240-264]	324	3.96%	14,244,047.33	4.89%	61.58%	39.14%	60.86%
]264-288]	303	3.70%	14,290,008.19	4.90%	62.43%	38.70%	61.30%
]288-312]	209	2.56%	10,854,470.56	3.72%	60.51%	44.10%	55.90%
]312-336]	209	2.56%	10,711,281.45	3.67%	64.36%	42.20%	57.80%
]336-360]	708	8.66%	35,931,172.16	12.33%	63.60%	33.55%	66.45%
	8,179	100.00%	291,471,472.86	100.00%	55.12%	38.59%	61.41%

Minimum:1.00Maximum:355.00Weighted Average:194.27

 Determination Date:
 04/14/2021

 Delivery to Trustee:
 05/12/2021

 Trustee Confirmation:
 05/19/2021

 Payment Date:
 05/26/2021

 Early Redemption Date:
 11/28/2011

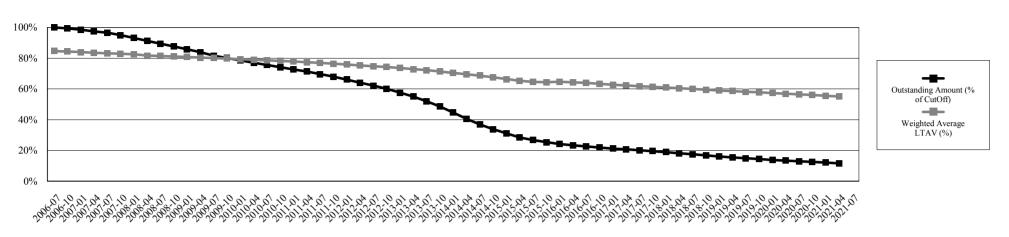
**Collection Period:** 

02/01/2021 to 04/30/2021

All Amounts in Euro

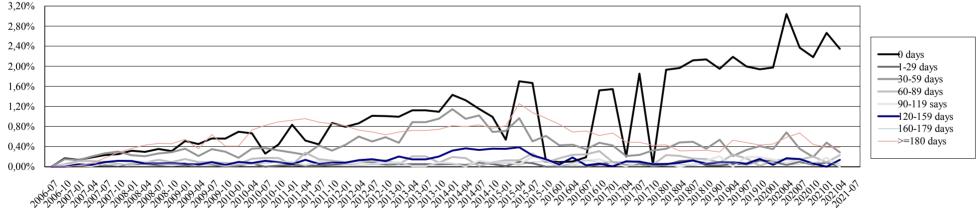
Early Redemption Date: 11/28/2011

### **Amortisation and LTAV**



### **Delinquency Profile**

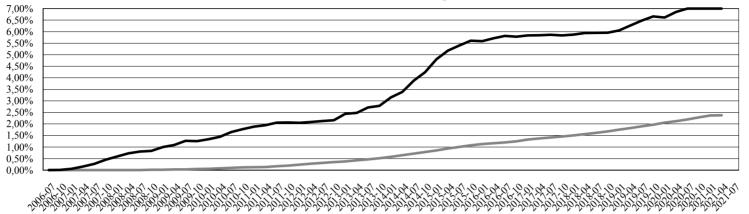




Collection Period:	02/01/2021 to 04/30/2021	All Amounts in Euro
<b>Determination Date:</b>	04/14/2021	All Alliquits in Euro
Delivery to Trustee:	05/12/2021	Reference Pool Servicer: Deutsche Bank AG
<b>Trustee Confirmation:</b>	05/19/2021	
Payment Date:	05/26/2021	

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

% of Current Principal Balance



Aggregated Losses

Aggregated Credit
Events

 Collection Period:
 02/01/2021
 to 04/30/2021

 Determination Date:
 04/14/2021
 o4/14/2021

 Delivery to Trustee:
 05/12/2021
 o5/19/2021

 Trustee Confirmation:
 05/26/2021
 o5/26/2021

 Payment Date:
 01/28/2011
 o5/26/2021

**All Amounts in Euro** 

# **Pool History**

Cu	ipal Balance)	Current Princi	<b>ns</b> (in % of 0	ence Clair	uent Refer	g of Delinq	Outstandin	Principal (	Credit Events  6 0.00% 6 0.01% 6 0.05% 6 0.15% 6 0.27% 6 0.45% 6 0.59% 6 0.80% 6 0.83% 6 1.00% 6 1.26% 6 1.26%	Liquidated	Aggregated	Seasoning	Weighted	Outstanding	Quarter	Period
Prin	>= 180	150-179	120-149	90-119	60 - 89	30 - 59	1 - 29	0 days		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%		0.00%	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%		0.00%	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%		0.00%	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%		0.00%	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%		0.00%	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%		0.01%	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%		0.01%	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%		0.01%	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%		0.01%	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%		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%		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%		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:** 02/01/2021 to 04/30/2021

 Determination Date:
 04/14/2021

 Delivery to Trustee:
 05/12/2021

 Trustee Confirmation:
 05/19/2021

 Payment Date:
 05/26/2021

 Early Redemption Date:
 11/28/2011

**All Amounts in Euro** 

# **Investor Notification**

DD	Doi	ni.	il.	20	na	1
18	1201	mia	'He	21	MO	-1

					0.001	0 = 407			:							
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	11.61%	55.12%	18.42	0.28%	0.83%	7.12%	2.36%	0.01%	0.29%	0.23%	0.00%	0.14%	0.06%	0.39%	291,471,472.86
61	07/31/2021															

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

 Collection Period:
 02/01/2021
 to 04/30/2021

 Determination Date:
 04/14/2021
 \* 5/12/2021

 Delivery to Trustee:
 05/12/2021
 \* 5/12/2021

 Trustee Confirmation:
 05/19/2021
 \* 5/26/2021

 Payment Date:
 05/26/2021
 \* 5/26/2021

 Early Redemption Date:
 11/28/2011
 \* 5/26/2021

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.