PB Domicile 2006-1 PLC - Investor Report

Investor Notification

Determination Date: 04/12/2022

Reference Period: 02/01/2022 to 04/30/2022

Interest Period on Notes: 02/28/2022 to 05/26/2022

Fixed EURIBOR: -0.530%

The Bank, Servicer and Determination Agent

Deutsche Bank AG
Taunusanlage 12

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:

A- (Standard & Poor's)A2 (Moody's)A- (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

Germany

Contact Person: Ulrich Lotz

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

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

Contact Person:

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

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

Germany

Contact Person: Martin Lenhard

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E-Mail: martin.lenhard@moodys.com

Rating Agency

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

London E14 5LH United Kingdom

Contact Person: Viktor Milev

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

E-Mail: viktor milev@standardandpoors.com

Early Redemption Notification

Reason for Early Redemption: Loss Guarantee Termination falling in November 2011 (Time Call) Section 12.1 Early Redemption by the Issuer-Loss Guarantee Termination

Section 12.2 Early Redemption by the Issuer-Deferred Redemption

Key Characteristics	Current	Initial
Number of Reference Claims (Hauptvertragsnummern):	3,985	19,510
Number of Loan Parts (Vertragsnummern):	7,482	41,394
Number of Borrowers:	3,974	19,401
Number of Properties:	3,990	19,510
Current Principal Balance (in Euro):	251,019,968.48	2,511,131,720.59
Weighted Average Interest Rate:	2.92%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available):	46.74	82.00
Weighted Average LTV:	53.15%	80.83%
Weighted Average Seasoning (in Months):	232.14	53.77

Reference Claim Information

Original Number of Reference Claims:		19,510
Repaid Reference Claims prior to this Period:	15,172	
Removed Reference Claims prior to this Period:	85	
Liquidated Reference Claims prior to this Period:	161	
Beginning Number of Reference Claims:		4,092
Number of Reference Claims paid in full:	107	
Number of Removed Reference Claims:	0	
Number of Liquidated Reference Claims:	0	
Ending Number of Reference Claims:		3,985

Remittance Distribution Data

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	2,233,585,512.41	
Removed Principal prior to this Period:	9,013,526.94	
Realised Losses prior to this Period:	6,915,661.29	
Beginning Principal Balance:		261,617,019.95
Received Principal:	10,597,051.47	
Thereof Prepayment:	540,198.61	
Late Recoveries:	2,520.56	
Removed Principal:	0.00	
Net Liquidation Proceeds (excl. Prior Liens)	0.00	
Total Principal Repayment:		10,599,572.03
Realised Losses:	0.00	
Late Recoveries: (*)	-2,520.56	
Ending Principal Balance:		251,019,968.48
Constant Payment Rate (annualized):	17.22%	

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

Delinquency Profile

0 days	Number of Reference Claims 85	Principal Delinquent 105,529.88	Principal Outstanding 5,992,237.93
•		,	
1 - 29 days	1	292.93	114,053.13
30 - 59 days	13	38,534.17	798,728.59
60 - 89 days	7	70,970.56	520,873.74
Aggregated Delinquencies < 90 days	106	215,327.54	7,425,893.39
90 - 119 days	0	0.00	0.00
120 - 149 days	4	85,299.13	363,605.63
150 - 179 days	2	2,460.66	136,264.46
>= 180 days	21	626,510.07	1,486,861.98
Aggregated Delinquencies >= 90 days	27	714,269.86	1,986,732.07
Aggregated Delinquencies Overall:	133	929,597.40	9,412,625.46

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

Collection Period: 02/01/2022 to 04/30/2022

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 05/16/2022

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 05/27/2022

 Early Redemption Date:
 11/28/2011

All Amounts in Euro

Non Compliant Reference Claims

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

Excess Spread

Excess Spread Amount in Current Period:	327,189.90
Realised Losses in Current Period:	0.00
Extinction of Excess Spread:	-327,189.90
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	2,244,185,084.44	15,279
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:	6,913,140.73	

Credit Event Profile

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	3	84,748.20	237,047.68	237,047.68
Credit Events from older Periods excluding Reference Claims repaid to zero	240	653,163.02	18,596,123.09	28,596,782.98
Thereof Normal Performing Again (*)	221	25,108.10	17,199,218.45	26,888,047.29
	243	737,911.22	18,833,170.77	28,833,830.66

^(*) 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:	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

	Number of Reference Claims		Outstanding Amount
Total of Overdue Reference Claims:	126	92,925.47	9,613,532.88

Collection Period: 02/01/2022 to 04/30/2022

Determination Date: 04/12/2022 **Delivery to Trustee:** 05/11/2022

Trustee Confirmation: 05/16/2022

Payment Date: 05/27/2022 Early Redemption Date: 11/28/2011 All Amounts in Euro

Distribution Summary

Statement to CLN Noteholders

Currency: Euro

Class	Original Face Value	Beginning Certificate Balance	Current Net Interest Rate*	Principal Distribution ** / ***	Interest Distribution ***/****	Total Payment / Early Redemption	Principal Loss	Class Principal Amount after Distribution	ISIN		tch Current	Mo	the Notes ody's Current		& P Current
Class A1+	500,000.00	0.00	-0.370%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-
Class A2+	500,000.00	0.00	-0.370%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-
Class B	65,800,000.00	0.00	-0.330%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-
Class C	51,500,000.00	0.00	-0.170%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-
Class D	48,900,000.00	0.00	0.220%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFL1	-	-	-	-	-	-
Class E	15,400,000.00	9,571,229.42	1.720%	287,407.00	40,241.74	327,648.74	0.00	9,283,822.42	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR
Totals	182,600,000.00	9,571,229.42		287,407.00	40,241.74	327,648.74	0.00	9,283,822.42							

^{*} interest period for 88 days from 02/28/2022 to 05/26/2022 (both inclusive) is based on 3-Months Euribor at 02/24/2022 -0.530%

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 10.00%
- 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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All Amounts in Euro

^{**} 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.

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

^{****} for calculation of interest, the actual numbers of the interest period is divided by 360

Distribution of Interest

Statement to CLN Noteholders Currency: Euro

Class	Original Face Value	Beginning Certificate Balance	Number of Notes	Fixed / Floating	Spread over 3M-EURIBOR	Current Net Interest Rate *	Unpaid Interest	Current Accrued Interest Per Note		Legal Maturity Date
Class A1+	500,000.00	0.00	10	Floating	0.160	-0.370%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	-0.370%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	-0.330%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	-0.170%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	0.00	489	Floating	0.750	0.220%	0.00	0.00	0.00	11/26/2052
Class E	15,400,000.00	9,571,229.42	154	Floating	2.250	1.720%	0.00	261.31	40,241.74	11/26/2052
Totals	182,600,000.00	9,571,229.42							40,241.74	

^{*} interest period for 88 days from 02/28/2022 to 05/26/2022 (both inclusive) is based on 3-Months Euribor at 02/24/2022 -0.530%

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All Amounts in Euro

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

^{***} for calculation of interest, the actual numbers of the interest period is divided by 360

Distribution of Principal

Statement to CLN Noteholders

Currency: Euro

Class	Original	Face Certificate o	U	Principal	Principal Distribution /	Loss Allocation	Unjustified	Ending Certificate	C	redit Enhanceme	nt
	Value Value	Balance	of Notes	Repayment on Reference Claims	Early Redemption * / **	Anocation	Loss Allocation	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%	3.66%	3.70%
Class E	15,400,000.00	9,571,229.42	154	0.00	287,407.00	0.00	0.00	9,283,822.42	Excess Spread	Excess Spread	Excess Spread
Totals	182,600,000.00	9,571,229.42		0.00	287,407.00	0.00	0.00	9,283,822.42			

^{*} 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

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All Amounts in Euro

^{** &}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]	114	2.86%	1,849,596.94	0.74%	36.31%	44.06%	55.94%
]50,000 - 100,000]	1,009	25.32%	34,809,559.51	13.87%	47.62%	42.59%	57.41%
]100,000 - 150,000]	1,335	33.50%	77,787,458.64	30.99%	53.42%	49.27%	50.73%
]150,000 - 200,000]	941	23.61%	72,852,358.60	29.02%	55.51%	39.78%	60.22%
]200,000 - 250,000]	382	9.59%	38,361,824.62	15.28%	56.42%	26.92%	73.08%
]250,000 - 300,000]	128	3.21%	13,635,207.62	5.43%	50.60%	16.04%	83.96%
]300,000 - 350,000]	36	0.90%	4,667,708.96	1.86%	52.20%	24.52%	75.48%
]350,000 - 400,000]	18	0.45%	2,896,609.18	1.15%	52.56%	11.93%	88.07%
]400,000 - 450,000]	8	0.20%	1,576,591.43	0.63%	51.42%	15.40%	84.60%
]450,000 - 500,000]	7	0.18%	1,151,298.99	0.46%	30.59%	0.00%	100.00%
]500,000 - 750,000]	6	0.15%	897,157.36	0.36%	36.86%	13.51%	86.49%
]1,000,000 -	1	0.03%	534,596.63	0.21%	35.20%	0.00%	100.00%
	3,985	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

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

Average: 141,593.94 Original Average: 137,824.53

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04/12/2022

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All Amounts in Euro

Current Principal Balance

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	1,808	45.37%	47,079,070.15	18.76%	29.14%	43.52%	56.48%
]50,000 - 100,000]	1,451	36.41%	104,744,924.71	41.73%	50.50%	44.43%	55.57%
]100,000 - 150,000]	543	13.63%	64,976,821.97	25.89%	64.59%	35.53%	64.47%
]150,000 - 200,000]	135	3.39%	22,619,881.13	9.01%	72.86%	24.01%	75.99%
]200,000 - 250,000]	37	0.93%	8,084,483.70	3.22%	76.95%	21.93%	78.07%
]250,000 - 300,000]	4	0.10%	1,059,003.15	0.42%	64.03%	0.00%	100.00%
]300,000 - 350,000]	5	0.13%	1,547,943.96	0.62%	58.45%	0.00%	100.00%
]350,000 - 400,000]	1	0.03%	373,243.08	0.15%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.03%	534,596.63	0.21%	35.20%	0.00%	100.00%
	3,985	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

Minimum: 83.30 **Maximum:** 534,596.63

Average: 62,991.21 **Original Average:** 137,824.53

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Current LTAV

LTAV (%)	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]00.00 - 10.00]	438	10.99%	4,509,569.30	1.80%	6.81%	31.01%	68.99%
]10.00 - 20.00]	497	12.47%	13,914,173.43	5.54%	15.79%	33.26%	66.74%
]20.00 - 30.00]	564	14.15%	23,521,194.65	9.37%	25.36%	37.99%	62.01%
]30.00 - 40.00]	555	13.93%	32,467,830.66	12.93%	35.22%	34.68%	65.32%
]40.00 - 50.00]	599	15.03%	43,940,044.98	17.50%	45.14%	45.21%	54.79%
]50.00 - 60.00]	447	11.22%	36,143,122.16	14.40%	55.06%	45.85%	54.15%
]60.00 - 65.00]	210	5.27%	20,378,212.27	8.12%	62.48%	39.40%	60.60%
]65.00 - 70.00]	196	4.92%	19,863,834.41	7.91%	67.66%	40.86%	59.14%
]70.00 - 75.00]	154	3.86%	16,759,206.90	6.68%	72.45%	35.90%	64.10%
]75.00 - 80.00]	100	2.51%	10,571,943.96	4.21%	77.63%	43.81%	56.19%
]80.00 - 85.00]	54	1.36%	6,692,091.37	2.67%	82.31%	22.97%	77.03%
]85.00 - 90.00]	53	1.33%	6,276,604.60	2.50%	87.71%	37.45%	62.55%
]90.00 - 95.00]	35	0.88%	4,611,280.25	1.84%	92.22%	47.86%	52.14%
]95.00 - 100.00]	37	0.93%	5,165,645.87	2.06%	97.61%	19.48%	80.52%
]100.00 - 105.00]	19	0.48%	2,575,753.42	1.03%	102.51%	8.55%	91.45%
]105.00 - 110.00]	8	0.20%	907,508.38	0.36%	107.63%	15.62%	84.38%
]110.00 - 115.00]	14	0.35%	2,141,859.63	0.85%	112.31%	8.50%	91.50%
]115.00-	5	0.13%	580,092.24	0.23%	160.87%	38.10%	61.90%
	3,985	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

Minimum: 0.05% Maximum: 999.00%

Weighted Average: 53.15% Original Weighted Average: 80.83%

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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]	4,197	56.09%	136,033,031.11	54.19%	51.13%	35.50%	64.50%
]3.00 - 3.50]	1,131	15.12%	37,239,207.68	14.84%	54.60%	41.63%	58.37%
]3.50 - 4.00]	1,038	13.87%	38,583,211.61	15.37%	55.91%	39.84%	60.16%
]4.00 - 4.50]	453	6.05%	16,357,721.05	6.52%	57.75%	40.88%	59.12%
]4.50 - 5.00]	279	3.73%	9,038,035.57	3.60%	53.29%	44.52%	55.48%
]5.00 - 5.50]	261	3.49%	9,012,894.04	3.59%	53.83%	57.17%	42.83%
]5.50 - 6.00]	107	1.43%	4,197,935.55	1.67%	59.68%	44.65%	55.35%
]6.00 - 6.50]	14	0.19%	529,510.57	0.21%	62.73%	73.14%	26.86%
]6.50 - 7.00]	2	0.03%	28,421.30	0.01%	42.42%	100.00%	0.00%
	7,482	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

Minimum: 0.48% Maximum: 6.53%

Weighted Average: 2.92% Original Weighted Average: 5.32 %

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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%
]192-204]	2	0.03%	33,627.18	0.01%	3.66%	36.62%	0.00%	100.00%
]204-216]	147	1.96%	5,427,654.07	2.16%	3.57%	61.84%	40.11%	59.89%
]216-228]	308	4.12%	12,103,137.00	4.82%	3.56%	58.14%	43.50%	56.50%
]228-240]	2,272	30.37%	77,910,078.77	31.04%	3.38%	56.96%	45.46%	54.54%
]240-252]	1,220	16.31%	36,974,696.05	14.73%	3.26%	52.77%	24.70%	75.30%
]252-264]	176	2.35%	5,392,827.65	2.15%	2.60%	51.94%	34.11%	65.89%
]264-276]	174	2.33%	5,371,680.71	2.14%	2.73%	52.70%	25.65%	74.35%
]276-288]	196	2.62%	6,021,939.12	2.40%	2.64%	49.22%	39.91%	60.09%
]288-300]	738	9.86%	23,711,443.73	9.45%	2.76%	51.99%	44.45%	55.55%
]300-312]	517	6.91%	17,214,753.57	6.86%	2.71%	48.14%	26.42%	73.58%
]312-324]	161	2.15%	5,649,635.54	2.25%	2.21%	51.81%	48.85%	51.15%
]324-336]	189	2.53%	5,916,432.83	2.36%	2.30%	45.94%	36.34%	63.66%
]336-348]	192	2.57%	6,953,077.82	2.77%	2.28%	46.92%	49.28%	50.72%
]348-360]	483	6.46%	17,525,329.23	6.98%	2.08%	48.99%	44.07%	55.93%
]360-372]	251	3.35%	8,293,033.22	3.30%	2.13%	44.54%	35.24%	64.76%
]372-384]	36	0.48%	1,184,072.23	0.47%	2.17%	52.52%	51.46%	48.54%
]384-396]	46	0.61%	1,700,018.97	0.68%	2.23%	57.87%	51.28%	48.72%
]396-408]	29	0.39%	1,365,404.19	0.54%	2.20%	64.08%	31.95%	68.05%
]408-	220	2.94%	7,719,547.36	3.08%	2.11%	49.01%	26.38%	73.62%
Not Available	124	1.66%	4,522,679.54	1.80%	2.01%	54.30%	37.17%	62.83%
	7,482	100.00%	251,019,968.48	100.00%	2.92%	53.15%	38.77%	61.23%

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All Amounts in Euro

 Minimum*:
 85.10

 Maximum:
 542.00

Weighted Average*: 277.57 Original Weighted Average*: 136.07

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	191	2.55%	6,865,011.34	2.73%	2.32%	56.39%	35.92%	64.08%
]00-12]	1,206	16.12%	37,529,247.27	14.95%	3.63%	55.21%	44.30%	55.70%
]12-24]	1,693	22.63%	53,154,345.87	21.18%	3.34%	52.75%	42.21%	57.79%
]24-36]	1,582	21.14%	50,968,660.14	20.30%	3.08%	56.06%	36.62%	63.38%
]36-48]	515	6.88%	16,406,311.09	6.54%	2.53%	48.82%	27.87%	72.13%
]48-60]	324	4.33%	10,878,003.19	4.33%	2.38%	45.37%	28.25%	71.75%
]60-72]	355	4.74%	11,996,971.05	4.78%	2.52%	51.26%	32.38%	67.62%
]72-84]	409	5.47%	14,918,926.42	5.94%	2.62%	45.62%	38.80%	61.20%
]84-96]	503	6.72%	19,310,055.05	7.69%	2.52%	53.50%	38.10%	61.90%
]96-108]	232	3.10%	8,366,922.42	3.33%	2.01%	49.55%	41.34%	58.66%
]108-120]	207	2.77%	8,614,781.15	3.43%	1.74%	56.10%	49.34%	50.66%
]120-132]	66	0.88%	2,759,680.28	1.10%	2.94%	55.70%	37.70%	62.30%
]132-144]	58	0.78%	2,491,506.42	0.99%	2.78%	52.53%	45.02%	54.98%
]144-156]	71	0.95%	3,016,290.87	1.20%	2.22%	62.68%	40.21%	59.79%
]156-168]	29	0.39%	1,562,499.64	0.62%	2.32%	61.14%	47.09%	52.91%
]168-180]	31	0.41%	1,569,490.63	0.63%	2.02%	62.74%	20.81%	79.19%
]180-192]	1	0.01%	28,673.04	0.01%	1.23%	51.22%	0.00%	100.00%
]192-204]	5	0.07%	244,359.96	0.10%	2.00%	56.53%	69.67%	30.33%
]228-240]	2	0.03%	130,590.41	0.05%	1.81%	66.34%	100.00%	0.00%
]240-252]	2	0.03%	207,642.24	0.08%	3.89%	46.57%	0.00%	100.00%
	7,482	100.00%	251,019,968.48	100.00%	2.92%	53.15%	38.77%	61.23%

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All Amounts in Euro

^{*} ignoring zero values / not available

Minimum*: 1.00 Maximum: 243.00

Weighted Average*: 46.74 Original Weighted Average*: 82.21

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
]192-204]	154	3.86%	11,553,693.03	4.60%	60.21%	36.97%	63.03%
]204-216]	1,346	33.78%	94,498,775.80	37.65%	56.96%	38.28%	61.72%
]216-228]	947	23.76%	63,682,144.64	25.37%	53.90%	41.83%	58.17%
]228-240]	368	9.23%	23,789,137.05	9.48%	52.98%	33.88%	66.12%
]240-252]	178	4.47%	10,753,821.24	4.28%	48.67%	46.62%	53.38%
]252-264]	152	3.81%	8,809,790.50	3.51%	50.75%	47.43%	52.57%
]264-276]	161	4.04%	8,649,938.72	3.45%	47.36%	45.96%	54.04%
]276-288]	220	5.52%	8,179,117.25	3.26%	35.81%	20.00%	80.00%
]288-300]	157	3.94%	5,881,537.48	2.34%	41.13%	33.11%	66.89%
]300-312]	41	1.03%	2,065,136.92	0.82%	35.80%	34.10%	65.90%
]312-324]	58	1.46%	3,542,980.91	1.41%	42.40%	31.63%	68.37%
]324-336]	48	1.20%	2,381,041.82	0.95%	44.88%	49.23%	50.77%
]336-348]	70	1.76%	3,728,084.93	1.49%	46.73%	53.50%	46.50%
]348-360]	27	0.68%	1,035,493.33	0.41%	32.42%	41.66%	58.34%
]360-372]	7	0.18%	601,776.32	0.24%	45.92%	0.00%	100.00%
]372-384]	2	0.05%	38,613.54	0.02%	23.25%	0.00%	100.00%
]384-396]	17	0.43%	720,087.95	0.29%	63.51%	0.00%	100.00%
]396-408]	16	0.40%	477,259.31	0.19%	37.39%	0.00%	100.00%
]408-420]	6	0.15%	117,955.15	0.05%	26.28%	0.00%	100.00%
	10	0.25%	513,582.59	0.20%	42.92%	0.00%	100.00%
	3,985	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

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All Amounts in Euro

^{*} ignoring zero values / not available

Investor Notification

Minimum: 202.48 Maximum: 467.00

Weighted Average: 232.14 Original Weighted Average: 53.77

Loan Purpose

Loan Purpose	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
New Construction	2,579	34.47%	97,501,117.97	38.84%	53.13%	57.60%	42.40%
Purchase Of Existing Building	2,543	33.99%	77,929,152.58	31.05%	57.11%	19.24%	80.76%
Refinance (external)	757	10.12%	27,346,721.64	10.89%	48.76%	34.01%	65.99%
Purchase Of Newly Constructed Building	773	10.33%	27,178,046.65	10.83%	51.83%	28.93%	71.07%
Purchase Of Existing Building Including Modernisation	271	3.62%	7,578,387.87	3.02%	54.07%	51.11%	48.89%
Other Non-Commercial Use	291	3.89%	6,767,245.87	2.70%	39.32%	17.56%	82.44%
Purchase Of Existing Building including Refurbishment	75	1.00%	1,946,519.42	0.78%	52.68%	63.46%	36.54%
Modernisation	82	1.10%	1,821,095.78	0.73%	37.06%	66.74%	33.26%
Conversion/Modification	44	0.59%	1,213,825.09	0.48%	41.91%	50.02%	49.98%
Refinance (internal)	21	0.28%	478,918.28	0.19%	54.96%	16.68%	83.32%
Purchase Of Existing Building with Supplemental Unit	17	0.23%	477,016.97	0.19%	30.63%	41.34%	58.66%
Supplemental Unit / Addition to Existing Building	15	0.20%	428,272.06	0.17%	41.99%	70.09%	29.91%
Refurbishment	12	0.16%	265,973.05	0.11%	42.97%	94.01%	5.99%
Prolongation	1	0.01%	60,333.62	0.02%	24.28%	100.00%	0.00%
Purchase Of Newly Constructed Building with Supplemental Unit	1	0.01%	27,341.63	0.01%	33.01%	0.00%	100.00%
	7,482	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

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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	3,541	88.86%	225,060,410.24	89.66%	54.63%	40.30%	59.70%
Non-owner occupied	272	6.83%	16,658,849.75	6.64%	41.52%	20.55%	79.45%
Combined Usage	172	4.32%	9,300,708.49	3.71%	38.21%	34.34%	65.66%
	3,985	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

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	555	13.93%	31,692,529.73	12.63%	52.70%	100.00%	0.00%
1	826	20.73%	48,859,575.48	19.46%	50.65%	86.30%	13.70%
2	494	12.40%	32,620,731.39	13.00%	54.04%	7.34%	92.66%
3	624	15.66%	39,374,148.05	15.69%	52.69%	35.71%	64.29%
4	382	9.59%	24,623,053.99	9.81%	55.70%	0.00%	100.00%
5	444	11.14%	29,076,005.58	11.58%	53.02%	0.00%	100.00%
6	173	4.34%	12,327,131.83	4.91%	54.37%	0.00%	100.00%
7	191	4.79%	12,728,046.78	5.07%	57.32%	0.00%	100.00%
8	97	2.43%	6,418,109.78	2.56%	52.30%	0.00%	100.00%
9	199	4.99%	13,300,635.87	5.30%	53.48%	52.67%	47.33%
	3,985	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

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	154	3.86%	7,008,862.86	2.79%	12,420,522.39	54.44%	30.84%	69.16%
No	3,831	96.14%	244,011,105.62	97.21%	0.00	53.12%	39.00%	61.00%
	3,985	100.00%	251,019,968.48	100.00%	12,420,522.39	53.15%	38.77%	61.23%

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	3,629	91.07%	228,600,168.18	91.07%	53.43%	38.48%	61.52%
Self-Employed	356	8.93%	22,419,800.30	8.93%	50.35%	41.68%	58.32%
	3,985	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

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	125	1.67%	4,578,329.45	1.82%	54.45%	36.72%	63.28%
Fixed Interest Rate	7,357	98.33%	246,441,639.03	98.18%	53.13%	38.81%	61.19%
	7,482	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

Collection Period: 02/01/2022 to 04/30/2022

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Interest Payment Frequency

Interest Payment Frequency	Number of Loan Parts	of Loan Loan		Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Monthly	7,299	97.55%	246,413,358.88	98.16%	53.24%	39.10%	60.90%
Quarterly	183	2.45%	4,606,609.60	1.84%	48.32%	21.19%	78.81%
	7,482	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

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	443	5.92%	25,728,973.39	10.25%	83.71%	29.08%	70.92%
Monthly	6,855	91.62%	220,651,568.63	87.90%	49.69%	40.26%	59.74%
Two-Monthly	1	0.01%	32,816.86	0.01%	65.90%	100.00%	0.00%
Quarterly	179	2.39%	4,597,751.15	1.83%	48.38%	21.04%	78.96%
Semi-Annually	4	0.05%	8,858.45	0.00%	15.29%	100.00%	0.00%
	7,482	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

Collection Period: 02/01/2022 to 04/30/2022 All Amounts in Euro **Determination Date:** 04/12/2022

Delivery to Trustee: 05/11/2022 **Trustee Confirmation:** 05/16/2022 05/27/2022 **Payment Date:**

Early Redemption Date: 11/28/2011

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	0.03%	534,596.63	0.21%	35.20%	0.00%	100.00%
2	1	0.03%	373,243.08	0.15%	97.33%	0.00%	100.00%
3	1	0.03%	320,000.00	0.13%	95.24%	0.00%	100.00%
4	1	0.03%	314,220.41	0.13%	32.80%	0.00%	100.00%
5	1	0.03%	306,179.57	0.12%	66.42%	0.00%	100.00%
6	1	0.03%	303,822.17	0.12%	40.95%	0.00%	100.00%
7	1	0.03%	303,721.81	0.12%	55.73%	0.00%	100.00%
8	1	0.03%	266,264.84	0.11%	41.66%	0.00%	100.00%
9	1	0.03%	264,412.29	0.11%	44.20%	0.00%	100.00%
10	1	0.03%	264,326.02	0.11%	73.42%	0.00%	100.00%
11	1	0.03%	264,000.00	0.11%	97.06%	0.00%	100.00%
12	2	0.05%	263,335.65	0.10%	41.54%	0.00%	100.00%
13	2	0.05%	251,750.34	0.10%	38.94%	0.00%	100.00%
14	1	0.03%	243,904.85	0.10%	64.70%	0.00%	100.00%
15	1	0.03%	243,373.40	0.10%	81.40%	0.00%	100.00%
16	1	0.03%	242,720.79	0.10%	90.23%	100.00%	0.00%
17	1	0.03%	241,000.00	0.10%	111.57%	0.00%	100.00%
18	1	0.03%	239,706.76	0.10%	62.26%	0.00%	100.00%
19	1	0.03%	237,708.90	0.09%	90.04%	0.00%	100.00%
20	1	0.03%	231,909.51	0.09%	79.69%	100.00%	0.00%
Other	3,963	99.45%	245,309,771.46	97.73%	52.87%	39.48%	60.52%
	3,985	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

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All Amounts in Euro

Loans per Borrower

Loans per Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Average Current Principal Balance per Borrower	Weighted Average LTV	Percentage East	Percentage West
1	3,964	99.47%	3,964	99.75%	249,833,491.48	99.53%	63,025.60	53.19%	38.91%	61.09%
2	18	0.45%	9	0.23%	1,073,396.11	0.43%	119,266.23	47.58%	7.01%	92.99%
3	3	0.08%	1	0.03%	113,080.89	0.05%	113,080.89	23.51%	21.89%	78.11%
	3,985	100.00%	3,974	100.00%	251,019,968.48	100.00%	63,165.57	53.15%	38.77%	61.23%

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]	1,802	45.22%	1,799	45.27%	46,876,690.30	18.67%	29.10%	43.49%	56.51%
]50,000 - 100,000]	1,450	36.39%	1,448	36.44%	104,517,048.84	41.64%	50.45%	44.60%	55.40%
]100,000 - 150,000]	542	13.60%	540	13.59%	64,574,816.87	25.72%	64.72%	35.79%	64.21%
]150,000 - 200,000]	139	3.49%	137	3.45%	22,937,055.96	9.14%	72.78%	23.67%	76.33%
]200,000 - 250,000]	37	0.93%	37	0.93%	8,084,483.70	3.22%	76.95%	21.93%	78.07%
]250,000 - 300,000]	8	0.20%	6	0.15%	1,574,089.14	0.63%	56.26%	0.00%	100.00%
]300,000 - 350,000]	5	0.13%	5	0.13%	1,547,943.96	0.62%	58.45%	0.00%	100.00%
]350,000 - 400,000]	1	0.03%	1	0.03%	373,243.08	0.15%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.03%	1	0.03%	534,596.63	0.21%	35.20%	0.00%	100.00%
	3,985	100.00%	3,974	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

 Minimum:
 83.30

 Maximum:
 534,596.63

 Average:
 63,165.57

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Remaining Term

Remaining Term (Months)	ĕ		Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0-24]	592	7.91%	3,205,019.63	1.28%	12.82%	39.65%	60.35%
]24-48]	647	8.65%	8,294,376.88	3.30%	26.10%	36.46%	63.54%
]48-72]	612	8.18%	12,275,621.78	4.89%	28.21%	37.36%	62.64%
]72-96]	819	10.95%	22,584,232.22	9.00%	37.84%	41.57%	58.43%
]96-120]	697	9.32%	21,903,708.45	8.73%	42.62%	39.17%	60.83%
]120-144]	710	9.49%	23,668,980.69	9.43%	47.79%	42.47%	57.53%
]144-168]	601	8.03%	24,151,744.83	9.62%	54.71%	41.48%	58.52%
]168-192]	470	6.28%	21,107,477.07	8.41%	57.33%	34.41%	65.59%
]192-216]	561	7.50%	28,162,770.06	11.22%	72.75%	34.26%	65.74%
]216-240]	289	3.86%	13,515,859.71	5.38%	59.67%	37.07%	62.93%
]240-264]	281	3.76%	12,575,386.74	5.01%	60.97%	48.89%	51.11%
]264-288]	235	3.14%	11,528,605.70	4.59%	60.11%	39.63%	60.37%
]288-312]	180	2.41%	9,121,613.10	3.63%	60.09%	43.32%	56.68%
]312-336]	165 2.21% 8,197,863.33 3.		3.27%	58.05%	37.53%	62.47%	
]336-360]	623	8.33%	30,726,708.29	12.24%	63.42%	34.93%	65.07%
	7,482	100.00%	251,019,968.48	100.00%	53.15%	38.77%	61.23%

Minimum: 1.00 Maximum: 343.00 Weighted Average: 187.88

02/01/2022 to 04/30/2022 **Collection Period: Determination Date:**

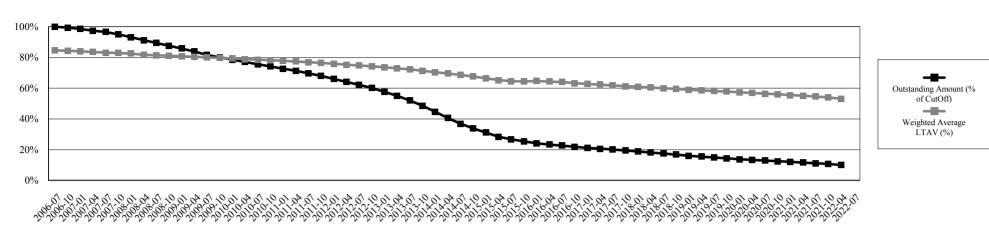
04/12/2022

Delivery to Trustee: 05/11/2022 **Trustee Confirmation:** 05/16/2022

05/27/2022 **Payment Date:** Early Redemption Date: 11/28/2011

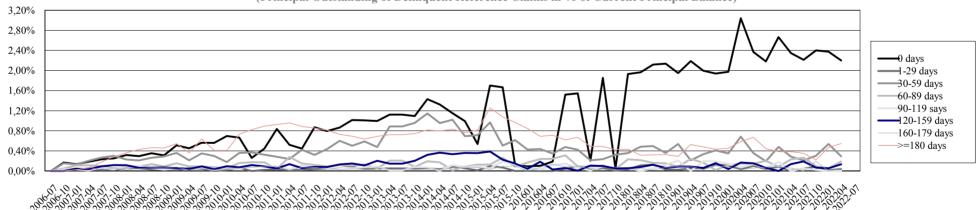
All Amounts in Euro

Amortisation and LTAV



Delinquency Profile





Collection Period:	02/01/2022	to	04/30/2022

 Determination Date:
 04/12/2022

 Delivery to Trustee:
 05/11/2022

 Trustee Confirmation:
 05/16/2022

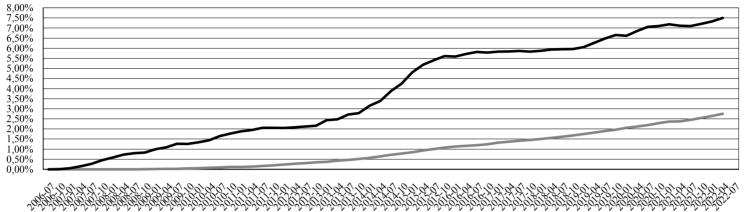
 Payment Date:
 05/27/2022

Early Redemption Date: 11/28/2011

All Amounts in Euro

Loss Performance and Credit Events

% of Current Principal Balance



Aggregated Losses
Aggregated Credit
Events

 Collection Period:
 02/01/2022
 to 04/30/2022

 Determination Date:
 04/12/2022

Delivery to Trustee: 05/11/2022 **Trustee Confirmation:** 05/16/2022

 Trustee Confirmation:
 05/16/2022

 Payment Date:
 05/27/2022

 Early Redemption Date:
 11/28/2011

All Amounts in Euro

Pool History

Currer	pal Balance)	Current Princi	ns (in % of 0	ence Clair	uent Refer	g of Delinq	Outstanding	Principal (Aggregated	Liquidated	Aggregated	Seasoning	Weighted	Outstanding	Quarter	Period
Principa	>= 180	150-179	120-149	90-119	60 - 89	30 - 59	1 - 29	0 days	Credit	Reference	Losses	(in Years)	Average	Amount		
Balanc	days	days	days	days	days	days	days	!	Events	Claims			LTV			
2,511,131,720.5	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.97	84.62%	100.00%	07/31/2006	1
2,495,399,768.1	0.00%	0.00%	0.00%	0.03%	0.05%	0.15%	0.02%	0.17%	0.01%	0.00%	0.00%	4.38	84.32%	99.37%	10/31/2006	2
2,473,689,437.9	0.03%	0.03%	0.05%	0.03%	0.11%	0.13%	0.05%	0.14%	0.05%	0.00%	0.00%	4.62	83.99%	98.51%	01/31/2007	3
2,447,099,661.1	0.06%	0.07%	0.04%	0.01%	0.11%	0.20%	0.03%	0.18%	0.15%	0.00%	0.00%	4.86	83.51%	97.45%	04/30/2007	4
2,425,860,171.0	0.17%	0.02%	0.09%	0.07%	0.09%	0.27%	0.03%	0.23%	0.27%	0.00%	0.00%	5.11	83.16%	96.60%	07/31/2007	5
2,385,951,063.5	0.29%	0.06%	0.12%	0.03%	0.06%	0.30%	0.02%	0.25%	0.45%	0.00%	0.00%	5.32	82.87%	95.01%	10/31/2007	6
2,338,629,986.4	0.36%	0.02%	0.11%	0.10%	0.06%	0.23%	0.06%	0.32%	0.59%	0.01%	0.00%*	5.52	82.59%	93.13%	01/31/2008	7
2,292,096,446.5	0.43%	0.05%	0.06%	0.10%	0.09%	0.21%	0.06%	0.29%	0.73%	0.01%	0.00%*	5.73	81.70%	91.28%	04/30/2008	8
2,244,701,355.7	0.47%	0.07%	0.07%	0.06%	0.14%	0.27%	0.03%	0.35%	0.80%	0.01%	0.00%*	5.94	81.44%	89.39%	07/31/2008	9
2,201,878,034.2	0.46%	0.06%	0.07%	0.03%	0.09%	0.29%	0.03%	0.31%	0.83%	0.01%	0.01%	6.15	81.13%	87.68%	10/31/2008	10
2,154,361,232.9	0.54%	0.08%	0.06%	0.06%	0.15%	0.36%	0.02%	0.51%	1.00%	0.03%	0.01%	6.35	80.80%	85.79%	01/31/2009	11
2,105,813,087.4	0.36%	0.02%	0.04%	0.03%	0.09%	0.21%	0.06%	0.45%	1.09%	0.04%	0.02%	6.57	80.36%	83.86%	04/30/2009	12
2,049,989,999.7	0.64%	0.05%	0.09%	0.07%	0.09%	0.35%	0.05%	0.56%	1.26%	0.05%	0.02%	6.77	80.10%	81.64%	07/31/2009	13
2,010,620,416.6	0.41%	0.02%	0.04%	0.02%	0.08%	0.30%	0.00%	0.56%	1.26%	0.07%	0.03%	7.00	79.79%	80.07%	10/31/2009	14
1,972,836,080.1	0.41%	0.05%	0.09%	0.05%	0.06%	0.18%	0.02%	0.70%	1.33%	0.09%	0.04%	7.23	79.37%	78.56%	01/31/2010	15
1,935,276,312.4	0.73%	0.06%	0.07%	0.04%	0.16%	0.36%	0.06%	0.67%	1.44%	0.12%	0.06%	7.46	78.90%	77.07%	04/30/2010	16
1,897,898,941.4	0.83%	0.07%	0.12%	0.11%	0.18%	0.37%	0.00%	0.26%	1.65%	0.15%	0.07%	7.69	78.58%	75.58%	07/31/2010	17
1,860,911,751.6	0.89%	0.10%	0.09%	0.09%	0.17%	0.33%	0.02%	0.44%	1.78%	0.19%	0.08%	7.92	78.20%	74.11%	10/31/2010	18
1,825,921,645.0	0.93%	0.09%	0.05%	0.10%	0.04%	0.28%	0.04%	0.84%	1.88%	0.22%	0.09%	8.15	77.84%	72.71%	01/31/2011	19
1,790,292,329.4	0.96%	0.01%	0.14%	0.03%	0.28%	0.24%	0.02%	0.52%	1.95%	0.23%	0.09%	8.37	77.40%	71.29%	04/31/2011	20
1,748,995,875.4	0.89%	0.08%	0.06%	0.11%	0.15%	0.42%	0.02%	0.45%	2.05%	0.27%	0.11%	8.61	76.93%	69.65%	07/31/2011	21
1,707,100,440.6	0.86%	0.07%	0.08%	0.09%	0.12%	0.32%	0.04%	0.87%	2.06%	0.32%	0.13%	8.85	76.42%	67.98%	10/31/2011	22
1,659,191,616.5	0.82%	0.04%	0.08%	0.06%	0.09%	0.44%	0.05%	0.80%	2.05%	0.38%	0.16%	9.08	75.89%	66.07%	01/31/2012	23
1,609,334,612.9	0.73%	0.02%	0.13%	0.08%	0.12%	0.60%	0.07%	0.87%	2.08%	0.43%	0.18%	9.31	75.32%	64.09%	04/30/2012	24
1,560,778,930.7	0.69%	0.04%	0.15%	0.05%	0.11%	0.50%	0.08%	1.02%	2.12%	0.47%	0.19%	9.55	74.79%	62.15%	07/31/2012	25
1,510,441,888.7	0.66%	0.03%	0.12%	0.08%	0.13%	0.61%	0.04%	1.04%	2.16%	0.52%	0.21%	9.78	74.28%	60.15%	10/31/2012	26
1,446,182,896.3	0.75%	0.08%	0.22%	0.10%	0.06%	0.51%	0.05%	1.08%	2.44%	0.55%	0.22%	10.02	73.57%	57.59%	01/31/2013	27
1,382,092,278.5	0.72%	0.03%	0.15%	0.01%	0.21%	0.89%	0.05%	1.12%	2.48%	0.60%	0.23%	10.27	72.85%	55.04%	04/30/2013	28
1,305,915,492.3	0.72%	0.08%	0.20%	0.14%	0.07%	0.86%	0.00%	0.05%	2.71%	0.62%	0.24%	10.51	72.22%	52.01%	07/31/2013	29
1,219,466,363.2	0.74%	0.06%	0.20%	0.08%	0.08%	0.96%	0.05%	1.10%	2.78%	0.65%	0.25%	10.80	71.32%	48.56%	10/31/2013	30
1,121,430,688.5	0.82%	0.06%	0.32%	0.07%	0.19%	1.15%	0.06%	1.43%	3.15%	0.68%	0.26%	11.08	70.35%	44.66%	01/31/2014	31
1,019,592,970.3	0.88%	0.02%	0.40%	0.01%	0.19%	1.05%	0.04%	1.46%	3.38%	0.70%	0.26%	11.39	69.55%	40.60%	04/30/2014	32
927,346,380.1	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: 02/01/2022 to 04/30/2022

 Determination Date:
 04/12/2022

 Delivery to Trustee:
 05/11/2022

 Trustee Confirmation:
 05/16/2022

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 05/27/2022

 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	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	11.22%	54.56%	18.66	0.28%	0.83%	7.10%	2.22%	0.05%	0.21%	0.26%	0.05%	0.19%	0.00%	0.35%	281,686,468.54
62	10/31/2021	10.80%	53.96%	18.87	0.28%	0.83%	7.21%	2.41%	0.09%	0.31%	0.10%	0.02%	0.07%	0.20%	0.22%	271,250,878.57
63	01/31/2022	10.42%	53.45%	19.11	0.28%	0.83%	7.32%	2.47%	0.02%	0.56%	0.05%	0.00%	0.05%	0.00%	0.49%	261,617,019.95
64	04/30/2022	10.00%	53.15%	19.35	0.28%	0.83%	7.50%	2.39%	0.05%	0.32%	0.21%	0.00%	0.14%	0.05%	0.59%	251,019,968.48
65	07/31/2022															

Collection Period: 02/01/2022 to 04/30/2022

Determination Date: 04/12/2022 **Delivery to Trustee:** 05/11/2022 **Trustee Confirmation:** 05/16/2022 05/27/2022 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro

^{*:} 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.