PB Domicile 2006-1 PLC - Investor Report

Investor Notification

Postbank

Determination Date: 01/11/2018

11/01/2017 to 01/31/2018 **Reference Period:**

Interest Period on Notes: 11/27/2017 to 02/25/2018

Fixed EURIBOR: -0.329% The Bank, Servicer and **Determination Agent**

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Rating:

NR (Standard & Poor's) A3 (Moody's) BBB+ (Fitch Ratings)

The Issuer

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The Principal Paying Agent

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Contact Person: Frank Bohlaender

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

The Corporate Administrator

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IFSC Dublin 1

Contact Person: Eamonn Sherry

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Telephone: +353 1 6806005 Facsimile: +353 1 6806050 E-Mail: eamonn.sherry@db.com The Trustee

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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):	6,170	19,510
Number of Loan Parts (Vertragsnummern):	11,505	41,394
Number of Borrowers:	6,146	19,401
Number of Properties:	6,176	19,510
Current Principal Balance (in Euro):	473,805,303.86	2,511,131,720.59
Weighted Average Interest Rate:	3.65%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available):	64.88	82.00
Weighted Average LTV:	60.94%	80.83%
Weighted Average Seasoning (in Months):	186.66	53.77

Reference Claim Information

Original Number of Reference Claims:		19,510
Repaid Reference Claims prior to this Period:	12,950	
Removed Reference Claims prior to this Period:	80	
Liquidated Reference Claims prior to this Period:	158	
Beginning Number of Reference Claims:		6,322
Number of Reference Claims paid in full:	152	
Number of Removed Reference Claims:	0	
Number of Liquidated Reference Claims:	0	
Ending Number of Reference Claims:		6,170

Remittance Distribution Data

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	2,005,470,774.83	
Removed Principal prior to this Period:	8,643,742.88	
Realised Losses prior to this Period:	7,117,726.18	
Beginning Principal Balance:		489,899,476.70
Received Principal:	16,094,172.84	
Thereof Prepayment:	1,499,663.80	
Late Recoveries:	26,550.36	
Removed Principal:	0.00	
Net Liquidation Proceeds (excl. Prior Liens)	0.00	
Total Principal Repayment:		16,120,723.20
Realised Losses:	0.00	
Late Recoveries: (*)	-26,550.36	
Ending Principal Balance:		473,805,303.86
Constant Payment Rate (annualized):	13.83%	

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

Delinquency Profile

0 days	Number of Reference Claims 93	Principal Delinquent 462,322.71	Principal Outstanding 9,194,573.50
1 - 29 days	2	841.68	160,724.75
30 - 59 days	24	585,631.01	1,693,782.39
60 - 89 days	13	240,803.38	1,110,666.02
Aggregated Delinquencies < 90 days	132	1,289,598.78	12,159,746.66
90 - 119 days	6	211,933.99	306,580.50
120 - 149 days	3	24,311.87	257,452.28
150 - 179 days	2	21,454.27	108,837.00
>= 180 days	27	728,404.18	2,076,483.24
Aggregated Delinquencies >= 90 days	38	986,104.31	2,749,353.02
Aggregated Delinquencies Overall:	170	2,275,703.09	14,909,099.68

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

Collection Period: 11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 02/14/2018 **Delivery to Trustee: Trustee Confirmation:** 02/19/2018 **Payment Date:** 02/26/2018 Early Redemption Date: 11/28/2011

All Amounts in Euro



Non Compliant Reference Claims

	Number of Reference Claims	Principal Outstanding
Non Compliances in Current Period	0	0.00
Non Compliances from older Periods	80	8,643,742.88
	80	8,643,742.88

Excess Spread

Excess Spread Amount in Current Period:	649,625.16
Realised Losses in Current Period:	0.00
Extinction of Excess Spread:	-649,625.16
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	2,021,591,498.03	13,102
Total of Removed Reference Claims	8,643,742.88	80
Total Principal Balance of Liquidated Reference Claims	15,064,025.61	158
Total Realised Losses:	7,091,175.82	

Credit Event Profile

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	11	383,826.00	648,104.36	648,104.36
Credit Events from older Periods excluding Reference Claims repaid to zero	285	829,218.15	27,190,270.67	34,832,428.18
Thereof Normal Performing Again (*)	259	226,981.49	25,115,827.19	32,439,128.09
	296	1,213,044.15	27,838,375.03	35,480,532.54

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

Remittance Realised Loss

Remittance Realised Loss	Number of Reference Claims:	EUR
Current Principal Balance of Reference Claims Liquidated in Current Period:	0	0.00
Accrued Interest:		0,00
Principal Foregone:		0,00
Liquidation Proceeds (excl. Prior Liens): (*)		0.00
Related Enforcement Costs:		0,00
Current Period Realised Loss:	0	0.00

^(*) 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

Overtude Reference Claims	Number of Reference Claims		Outstanding Amount
Total of Overdue Reference Claims:	180	357,384.11	16,445,268.21

Collection Period: 11/01/2017 to 01/31/2018 All Amounts in Euro **Determination Date:** 01/11/2018

Delivery to Trustee: 02/14/2018 **Trustee Confirmation:** 02/19/2018 **Payment Date:** 02/26/2018 Early Redemption Date: 11/28/2011



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	f the Notes ody's Current	S	& P Current
Class A1+	500,000.00	0.00	-0.169%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-
Class A2+	500,000.00	0.00	-0.169%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-
Class B	65,800,000.00	0.00	-0.129%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-
Class C	51,500,000.00	0.00	0.031%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-
Class D	48,900,000.00	1,158,339.86	0.421%	789,247.17	1,232.28	790,479.45	0.00	369,092.69	DE000A0GYFL1	BBB	BBB+	A1	Baa3	BBB	NR
Class E	15,400,000.00	15,400,000.00	1.921%	0.00	74,780.86	74,780.86	0.00	15,400,000.00	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR
	400 (00 000 00	4 (\$ 20 000 000			-	0/7.4/0.24		4							
Totals	182,600,000.00	16,558,339.86		789,247.17	76,013.14	865,260.31	0.00	15,769,092.69							

interest period for 91 days from 11/27/2017 to 02/25/2018 (both inclusive) is based on 3-Months Euribor at 11/23/2017 -0.329%

Triggers:

- Time Call: 11/28/2011
- Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 18.87%
- Occurance of a Regulatory Event 3)
- Occurance of a Tax Event
- Termination of the Loss Guarantee 5)
- Non-compliance of Servicer

Collection Period: 11/01/2017 to 01/31/2018 **Determination Date:** 01/11/2018

Delivery to Trustee: 02/14/2018 **Trustee Confirmation:** 02/19/2018 **Payment Date:** 02/26/2018

Early Redemption Date: 11/28/2011

All Amounts in Euro



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

^{*** &}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	-0.169%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	-0.169%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	-0.129%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	0.031%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	1,158,339.86	489	Floating	0.750	0.421%	0.00	2.52	1,232.28	11/26/2052
Class E	15,400,000.00	15,400,000.00	154	Floating	2.250	1.921%	0.00	485.59	74,780.86	11/26/2052
Totals	182,600,000.00	16,558,339.86							76,013.14	

interest period for 91 days from 11/27/2017 to 02/25/2018 (both inclusive) is based on 3-Months Euribor at 11/23/2017 -0.329%

Collection Period: 11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 **Payment Date:** 02/26/2018 Early Redemption Date: 11/28/2011



[&]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	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	1,158,339.86	489	0.00	789,247.17	0.00	0.00	369,092.69	0.61%	3.14%	3.25%
Class E	15,400,000.00	15,400,000.00	154	0.00	0.00	0.00	0.00	15,400,000.00	Excess Spread	Excess Spread	Excess Spread
Totals	182,600,000.00	16,558,339.86		0.00	789,247.17	0.00	0.00	15,769,092.69			

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

Collection Period: 11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 02/14/2018 **Delivery to Trustee: Trustee Confirmation:** 02/19/2018 **Payment Date:** 02/26/2018 Early Redemption Date: 11/28/2011

All Amounts in Euro **Postbank**

^{** &}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]	217	3.52%	4,706,461.68	0.99%	40.44%	39.64%	60.36%
]50,000 - 100,000]	1,696	27.49%	72,933,990.85	15.39%	55.13%	40.42%	59.58%
]100,000 - 150,000]	1,986	32.19%	141,191,628.72	29.80%	61.21%	45.76%	54.24%
]150,000 - 200,000]	1,414	22.92%	136,658,317.97	28.84%	63.70%	38.87%	61.13%
]200,000 - 250,000]	554	8.98%	68,128,571.42	14.38%	64.14%	27.87%	72.13%
]250,000 - 300,000]	185	3.00%	26,461,628.61	5.58%	60.73%	17.32%	82.68%
]300,000 - 350,000]	61	0.99%	10,288,041.07	2.17%	62.04%	26.19%	73.81%
]350,000 - 400,000]	26	0.42%	5,555,031.57	1.17%	59.51%	16.57%	83.43%
]400,000 - 450,000]	11	0.18%	2,856,586.45	0.60%	50.91%	19.50%	80.50%
]450,000 - 500,000]	8	0.13%	1,626,102.94	0.34%	41.09%	0.00%	100.00%
]500,000 - 750,000]	10	0.16%	2,690,968.83	0.57%	47.69%	23.03%	76.97%
]750,000 - 1,000,000]	1	0.02%	50,209.34	0.01%	5.88%	0.00%	100.00%
]1,000,000 -	1	0.02%	657,764.41	0.14%	43.32%	0.00%	100.00%
	6,170	100.00%	473,805,303.86	100.00%	60.94%	37.45%	62.55%

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

Average: 138,427.23 Original Average: 137,824.53

11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011

Collection Period:



Current Principal Balance

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	2,093	33.92%	58,412,903.82	12.33%	32.83%	40.21%	59.79%
]50,000 - 100,000]	2,387	38.69%	177,024,207.86	37.36%	55.54%	43.01%	56.99%
]100,000 - 150,000]	1,209	19.59%	146,839,712.00	30.99%	70.05%	37.40%	62.60%
]150,000 - 200,000]	359	5.82%	61,056,694.29	12.89%	75.81%	28.08%	71.92%
]200,000 - 250,000]	82	1.33%	18,083,521.81	3.82%	76.57%	23.16%	76.84%
]250,000 - 300,000]	24	0.39%	6,511,518.46	1.37%	69.37%	12.31%	87.69%
]300,000 - 350,000]	8	0.13%	2,589,197.84	0.55%	76.29%	13.36%	86.64%
]350,000 - 400,000]	6	0.10%	2,219,211.51	0.47%	55.79%	0.00%	100.00%
]400,000 - 450,000]	1	0.02%	410,571.86	0.09%	52.50%	100.00%	0.00%
]500,000 - 750,000]	1	0.02%	657,764.41	0.14%	43.32%	0.00%	100.00%
	6,170	100.00%	473,805,303.86	100.00%	60.94%	37.45%	62.55%

Minimum: 1.61 Maximum: 657,764.41

76,791.78 137,824.53 Average: Original Average:

Collection Period: 11/01/2017 to 01/31/2018 **Determination Date:** 01/11/2018

Delivery to Trustee: 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011





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]	427	6.92%	4,330,317.00	0.91%	7.03%	28.92%	71.08%
]10.00 - 20.00]	513	8.31%	15,221,443.83	3.21%	15.90%	32.34%	67.66%
]20.00 - 30.00]	611	9.90%	26,705,379.42	5.64%	25.26%	34.35%	65.65%
]30.00 - 40.00]	727	11.78%	43,788,837.42	9.24%	35.47%	34.06%	65.94%
]40.00 - 50.00]	816	13.23%	61,367,082.94	12.95%	45.18%	34.03%	65.97%
]50.00 - 60.00]	832	13.48%	72,240,223.26	15.25%	55.46%	44.85%	55.15%
]60.00 - 65.00]	415	6.73%	39,617,858.40	8.36%	62.59%	44.13%	55.87%
]65.00 - 70.00]	390	6.32%	40,029,673.39	8.45%	67.54%	44.33%	55.67%
]70.00 - 75.00]	342	5.54%	36,491,420.06	7.70%	72.50%	40.17%	59.83%
]75.00 - 80.00]	314	5.09%	36,904,461.87	7.79%	77.46%	40.82%	59.18%
]80.00 - 85.00]	247	4.00%	29,260,393.63	6.18%	82.45%	35.46%	64.54%
]85.00 - 90.00]	185	3.00%	21,917,194.48	4.63%	87.50%	34.07%	65.93%
]90.00 - 95.00]	122	1.98%	15,309,013.41	3.23%	92.15%	28.61%	71.39%
]95.00 - 100.00]	101	1.64%	13,336,578.35	2.81%	97.66%	24.09%	75.91%
]100.00 - 105.00]	53	0.86%	7,170,372.51	1.51%	102.54%	24.70%	75.30%
]105.00 - 110.00]	39	0.63%	4,942,777.45	1.04%	107.07%	16.74%	83.26%
]110.00 - 115.00]	25	0.41%	3,464,261.57	0.73%	112.65%	16.13%	83.87%
]115.00-	11	0.18%	1,708,014.87	0.36%	122.05%	20.07%	79.93%
	6,170	100.00%	473,805,303.86	100.00%	60.94%	37.45%	62.55%

Minimum: 0.00%Maximum: 126.54%

60.94% 80.83% Weighted Average: Original Weighted Average:

Collection Period: 11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011



All Amounts in Euro

Current Interest Rates

Interest Rate (%)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0.00 - 3.00]	4,048	35.18%	157,483,164.07	33.24%	58.39%	30.34%	69.66%
]3.00 - 3.50]	1,429	12.42%	61,544,681.34	12.99%	62.98%	38.91%	61.09%
]3.50 - 4.00]	1,430	12.43%	65,367,290.53	13.80%	64.54%	37.39%	62.61%
]4.00 - 4.50]	1,105	9.60%	46,365,767.81	9.79%	62.76%	36.90%	63.10%
]4.50 - 5.00]	1,588	13.80%	62,676,067.16	13.23%	56.90%	42.30%	57.70%
]5.00 - 5.50]	1,435	12.47%	59,297,553.44	12.52%	61.67%	43.84%	56.16%
]5.50 - 6.00]	424	3.69%	19,186,243.39	4.05%	68.81%	54.21%	45.79%
]6.00 - 6.50]	41	0.36%	1,699,508.99	0.36%	68.90%	57.96%	42.04%
]6.50 - 7.00]	5	0.04%	185,027.13	0.04%	69.95%	77.89%	22.11%
	11,505	100.00%	473,805,303.86	100.00%	60.94%	37.43%	62.57%

Minimum: 0.80% Maximum: 6.70%

Weighted Average: 3.65% Original Weighted Average: 5.32 %

11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011

Collection Period:



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%	42,184.63	0.01%	4.56%	40.16%	0.00%	100.00%
]108-120]	2	0.02%	37,387.98	0.01%	5.05%	40.98%	99.76%	0.24%
]144-156]	22	0.19%	710,361.49	0.15%	3.91%	68.77%	23.25%	76.75%
]156-168]	87	0.76%	3,853,675.82	0.81%	4.32%	66.16%	26.57%	73.43%
]168-180]	922	8.01%	32,222,114.02	6.80%	3.88%	62.37%	39.34%	60.66%
]180-192]	512	4.45%	17,960,730.47	3.79%	3.73%	57.47%	20.52%	79.48%
]192-204]	155	1.35%	5,428,120.37	1.15%	4.24%	59.53%	42.79%	57.21%
]204-216]	279	2.43%	10,200,281.41	2.15%	4.02%	59.31%	44.46%	55.54%
]216-228]	448	3.89%	19,364,042.91	4.09%	4.01%	62.23%	49.81%	50.19%
]228-240]	3,697	32.13%	162,559,862.30	34.31%	3.81%	64.62%	47.25%	52.75%
]240-252]	2,187	19.01%	87,774,686.70	18.53%	3.74%	59.04%	26.34%	73.66%
]252-264]	207	1.80%	8,778,977.22	1.85%	2.78%	61.06%	31.11%	68.89%
]264-276]	191	1.66%	8,032,528.02	1.70%	3.02%	62.05%	28.62%	71.38%
]276-288]	194	1.69%	8,134,005.34	1.72%	3.13%	54.74%	41.00%	59.00%
]288-300]	877	7.62%	34,821,041.84	7.35%	3.71%	59.42%	44.26%	55.74%
]300-312]	533	4.63%	24,565,390.61	5.18%	3.61%	59.15%	18.97%	81.03%
]312-324]	116	1.01%	5,378,236.19	1.14%	2.91%	61.32%	31.09%	68.91%
]324-336]	128	1.11%	4,918,110.17	1.04%	3.00%	51.14%	23.69%	76.31%
]336-348]	115	1.00%	4,934,707.39	1.04%	2.72%	54.36%	50.77%	49.23%
]348-360]	319	2.77%	13,663,699.33	2.88%	2.91%	51.11%	31.96%	68.04%
]360-372]	192	1.67%	7,530,669.72	1.59%	2.95%	60.03%	28.87%	71.13%
]372-384]	31	0.27%	1,106,875.91	0.23%	2.43%	57.85%	28.00%	72.00%
]384-396]	13	0.11%	675,515.46	0.14%	2.94%	65.61%	29.55%	70.45%

11/01/2017 to 01/31/2018 **Collection Period:**

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



Investor Notification

PB Domicile 2006-1

Original Term to Next Interest Reset Date (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average Interest Rate	Weighted Average LTV	Percentage East	Percentage West
]396-408]	11	0.10%	406,991.23	0.09%	3.33%	50.50%	21.80%	78.20%
]408-	94	0.82%	3,916,727.22	0.83%	2.73%	50.76%	10.19%	89.81%
Not Available	172	1.50%	6,788,380.11	1.43%	2.16%	55.32%	29.19%	70.81%
	11,505	100.00%	473,805,303.86	100.00%	3.65%	60.94%	37.43%	62.57%

Minimum*: 85.10 Maximum: 542.00

Weighted Average*: Original Weighted Average*: 249.80 136.07

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018

11/01/2017 to 01/31/2018

Trustee Confirmation: 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011

Collection Period:



^{*} ignoring zero values / not available

All Amounts in Euro

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	253	2.20%	9,466,383.14	2.00%	2.76%	55.09%	31.22%	68.78%
]00-12]	1,460	12.69%	50,262,834.11	10.61%	4.49%	56.04%	33.02%	66.98%
]12-24]	1,401	12.18%	48,525,635.96	10.24%	3.99%	57.31%	39.04%	60.96%
]24-36]	725	6.30%	25,843,044.46	5.45%	3.84%	57.43%	35.48%	64.52%
]36-48]	672	5.84%	25,833,022.82	5.45%	4.02%	58.79%	44.68%	55.32%
]48-60]	982	8.54%	38,727,884.08	8.17%	3.71%	59.51%	44.95%	55.05%
]60-72]	1,688	14.67%	75,798,185.32	16.00%	3.68%	61.80%	44.57%	55.43%
]72-84]	2,013	17.50%	89,463,257.47	18.88%	3.47%	64.76%	37.79%	62.21%
]84-96]	793	6.89%	35,109,041.38	7.41%	3.02%	64.32%	29.40%	70.60%
]96-108]	331	2.88%	14,736,600.04	3.11%	2.65%	59.26%	26.23%	73.77%
]108-120]	382	3.32%	17,960,120.31	3.79%	2.92%	59.70%	29.03%	70.97%
]120-132]	249	2.16%	12,406,567.35	2.62%	3.97%	64.15%	41.99%	58.01%
]132-144]	276	2.40%	14,277,514.39	3.01%	3.74%	65.49%	33.88%	66.12%
]144-156]	117	1.02%	6,561,764.02	1.38%	3.05%	68.76%	12.78%	87.22%
]156-168]	34	0.30%	1,994,626.75	0.42%	2.89%	58.87%	41.03%	58.97%
]168-180]	79	0.69%	3,916,761.45	0.83%	3.04%	64.85%	37.77%	62.23%
]180-192]	18	0.16%	1,181,264.76	0.25%	3.55%	69.90%	32.03%	67.97%
]192-204]	16	0.14%	825,801.15	0.17%	3.19%	82.01%	0.00%	100.00%
]204-216]	11	0.10%	551,143.50	0.12%	2.94%	69.51%	28.51%	71.49%
]216-228]	3	0.03%	129,741.98	0.03%	2.54%	82.34%	0.00%	100.00%
]288-300]	2	0.02%	234,109.42	0.05%	3.89%	52.50%	0.00%	100.00%
	11,505	100.00%	473,805,303.86	100.00%	3.65%	60.94%	37.43%	62.57%

1.00 Minimum*: Maximum: 294.00

82.21 Weighted Average*: 64.88 Original Weighted Average*:

11/01/2017 to 01/31/2018

02/19/2018

02/26/2018

Early Redemption Date: 11/28/2011

Collection Period:

Trustee Confirmation:

Payment Date:

Determination Date: 01/11/2018 02/14/2018 **Delivery to Trustee:**

Postbank

^{*} ignoring zero values / not available

Loan Seasoning

oan Seasoning Months)	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
144-156]	610	9.89%	53,331,026.70	11.26%	69.99%	33.33%	66.67%
156-168]	1,742	28.23%	147,020,190.67	31.03%	64.78%	38.32%	61.68%
168-180]	1,116	18.09%	95,862,721.56	20.23%	62.45%	40.31%	59.69%
180-192]	510	8.27%	41,242,025.22	8.70%	60.75%	38.98%	61.02%
192-204]	302	4.89%	24,337,494.63	5.14%	61.20%	43.93%	56.07%
204-216]	299	4.85%	22,138,190.95	4.67%	57.01%	41.86%	58.14%
216-228]	393	6.37%	25,193,118.20	5.32%	51.21%	38.28%	61.72%
228-240]	442	7.16%	21,313,882.26	4.50%	45.82%	23.92%	76.08%
240-252]	179	2.90%	9,607,688.00	2.03%	44.67%	23.68%	76.32%
252-264]	90	1.46%	5,148,840.48	1.09%	45.36%	34.67%	65.33%
264-276]	96	1.56%	6,391,408.21	1.35%	46.24%	45.18%	54.82%
276-288]	120	1.94%	6,864,767.87	1.45%	50.78%	43.49%	56.51%
288-300]	109	1.77%	6,877,831.47	1.45%	47.98%	46.20%	53.80%
300-312]	32	0.52%	1,516,226.31	0.32%	44.93%	36.49%	63.51%
312-324]	18	0.29%	1,153,139.25	0.24%	60.97%	18.82%	81.18%
324-336]	13	0.21%	807,398.87	0.17%	66.80%	2.56%	97.44%
336-348]	25	0.41%	1,498,149.37	0.32%	71.34%	0.00%	100.00%
348-360]	35	0.57%	1,858,177.07	0.39%	57.65%	0.00%	100.00%
360-372]	8	0.13%	222,898.36	0.05%	22.15%	0.00%	100.00%
372-384]	10	0.16%	561,624.40	0.12%	40.98%	0.00%	100.00%
384-396]	12	0.19%	691,677.98	0.15%	42.67%	0.00%	100.00%
396-408]	2	0.03%	4,961.14	0.00%	4.37%	0.00%	100.00%
408-420]	4	0.06%	115,627.86	0.02%	36.91%	0.00%	100.00%
	3	0.05%	46,237.03	0.01%	21.16%	0.00%	100.00%
	6,170	100.00%	473,805,303.86	100.00%	60.94%	37.45%	62.55%

11/01/2017 to 01/31/2018 **Collection Period:**

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



Investor Notification

Minimum: 151.52 Maximum: 466.77

Weighted Average: 186.66 **Original Weighted Average:** 53.77

Loan Purpose

Loan Purpose	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
New Construction	3,823	33.23%	176,765,062.64	37.31%	61.26%	56.12%	43.88%
Purchase Of Existing Building	3,765	32.72%	143,444,224.43	30.27%	65.61%	17.63%	82.37%
Refinance (external)	1,311	11.40%	55,833,601.33	11.78%	54.91%	35.61%	64.39%
Purchase Of Newly Constructed Building	1,214	10.55%	53,276,957.48	11.24%	59.87%	29.96%	70.04%
Other Non-Commercial Use	577	5.02%	17,302,330.80	3.65%	48.62%	17.54%	82.46%
Purchase Of Existing Building Including Modernisation	396	3.44%	13,965,737.09	2.95%	63.15%	47.72%	52.28%
Purchase Of Existing Building including Refurbishment	109	0.95%	3,913,412.43	0.83%	62.98%	68.79%	31.21%
Modernisation	134	1.16%	3,502,321.43	0.74%	39.38%	55.53%	44.47%
Conversion/Modification	67	0.58%	2,228,725.12	0.47%	43.44%	42.37%	57.63%
Refinance (internal)	32	0.28%	1,128,940.59	0.24%	59.26%	21.63%	78.37%
Purchase Of Existing Building with Supplemental Unit	24	0.21%	892,713.29	0.19%	41.03%	34.08%	65.92%
Supplemental Unit / Addition to Existing Building	29	0.25%	798,274.52	0.17%	44.32%	58.72%	41.28%
Refurbishment	16	0.14%	482,380.42	0.10%	43.92%	96.25%	3.75%
Purchase Of Newly Constructed Building with Supplemental Unit	5	0.04%	182,664.23	0.04%	62.15%	80.41%	19.59%
Prolongation	1	0.01%	83,970.83	0.02%	33.79%	100.00%	0.00%
Other	2	0.02%	3,987.23	0.00%	6.34%	0.00%	100.00%
	11,505	100.00%	473,805,303.86	100.00%	60.94%	37.43%	62.57%

Collection Period: 11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



Occupancy Status

Occupancy Status	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Owner-occupied	5,398	87.49%	422,090,031.76	89.09%	62.90%	38.85%	61.15%
Non-owner occupied	482	7.81%	33,154,385.07	7.00%	47.03%	22.83%	77.17%
Combined Usage	290	4.70%	18,560,887.03	3.92%	41.10%	31.67%	68.33%
	6,170	100.00%	473,805,303.86	100.00%	60.94%	37.45%	62.55%

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	801	12.98%	57,226,053.49	12.08%	60.83%	100.00%	0.00%
1	1,278	20.71%	94,409,174.32	19.93%	58.53%	83.44%	16.56%
2	765	12.40%	60,205,289.17	12.71%	62.10%	5.97%	94.03%
3	896	14.52%	69,111,658.82	14.59%	61.54%	35.62%	64.38%
4	618	10.02%	48,449,264.25	10.23%	64.12%	0.00%	100.00%
5	690	11.18%	54,487,673.75	11.50%	60.18%	0.00%	100.00%
6	302	4.89%	24,829,047.46	5.24%	61.57%	0.57%	99.43%
7	344	5.58%	26,428,507.91	5.58%	62.42%	0.00%	100.00%
8	161	2.61%	13,217,849.83	2.79%	57.62%	0.00%	100.00%
9	315	5.11%	25,440,784.86	5.37%	60.87%	51.43%	48.57%
	6,170	100.00%	473,805,303.86	100.00%	60.94%	37.45%	62.55%

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

Collection Period: 11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011



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	278	4.51%	15,274,866.76	3.22%	20,076,995.01	61.18%	30.13%	69.87%	
No	5,892	95.49%	458,530,437.10	96.78%	0.00	60.93%	37.69%	62.31%	
	6,170	100.00%	473,805,303.86	100.00%	20,076,995.01	60.94%	37.45%	62.55%	

Employment Status

Employment Status	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Employed	5,655	91.65%	431,450,660.00	91.06%	61.29%	37.35%	62.65%
Self-Employed	515	8.35%	42,354,643.86	8.94%	57.40%	38.47%	61.53%
	6,170	100.00%	473,805,303.86	100.00%	60.94%	37.45%	62.55%

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	1.50%	6,866,302.86	1.45%	55.25%	30.10%	69.90%
Fixed Interest Rate	11,332	98.50%	466,939,001.00	98.55%	61.02%	37.53%	62.47%
	11,505	100.00%	473,805,303.86	100.00%	60.94%	37.43%	62.57%

11/01/2017 to 01/31/2018 **Collection Period:**

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** 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	11,251	97.79%	466,030,204.62	98.36%	60.91%	37.67%	62.33%
Quarterly	254	2.21%	7,775,099.24	1.64%	62.97%	22.93%	77.07%
	11,505	100.00%	473,805,303.86	100.00%	60.94%	37.43%	62.57%

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	959	8.34%	53,457,872.11	11.28%	83.65%	31.12%	68.88%
Monthly	10,291	89.45%	412,535,348.01	87.07%	57.96%	38.51%	61.49%
Two-Monthly	1	0.01%	36,984.50	0.01%	74.17%	100.00%	0.00%
Quarterly	234	2.03%	7,677,405.46	1.62%	63.41%	22.38%	77.62%
Semi-Annually	20	0.17%	97,693.78	0.02%	28.11%	66.22%	33.78%
	11,505	100.00%	473,805,303.86	100.00%	60.94%	37.43%	62.57%

Collection Period: 11/01/2017 to 01/31/2018 **Determination Date:** 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011

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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%	43.32%	0.14%	657,764.41	0.02%	1	1
0.00%	100.00%	52.50%	0.09%	410,571.86	0.02%	1	2
100.00%	0.00%	39.65%	0.08%	379,886.52	0.02%	1	3
100.00%	0.00%	30.55%	0.08%	374,576.60	0.02%	1	4
100.00%	0.00%	97.33%	0.08%	373,243.08	0.02%	1	5
100.00%	0.00%	45.51%	0.08%	372,322.67	0.02%	1	6
100.00%	0.00%	66.66%	0.08%	363,284.17	0.02%	1	7
100.00%	0.00%	55.69%	0.08%	355,898.47	0.02%	1	8
0.00%	100.00%	82.54%	0.07%	345,858.70	0.02%	1	9
100.00%	0.00%	72.22%	0.07%	332,932.72	0.02%	1	10
100.00%	0.00%	67.41%	0.07%	326,260.85	0.02%	1	11
100.00%	0.00%	99.92%	0.07%	324,637.18	0.02%	1	12
100.00%	0.00%	95.24%	0.07%	320,000.00	0.02%	1	13
100.00%	0.00%	64.12%	0.07%	318,027.96	0.02%	1	14
100.00%	0.00%	43.05%	0.07%	315,158.23	0.02%	1	15
100.00%	0.00%	85.09%	0.06%	306,322.20	0.02%	1	16
100.00%	0.00%	46.47%	0.06%	300,599.13	0.03%	2	17
100.00%	0.00%	38.51%	0.06%	292,085.04	0.02%	1	18
100.00%	0.00%	48.82%	0.06%	292,031.44	0.02%	1	19
100.00%	0.00%	77.45%	0.06%	291,973.76	0.02%	1	20
62.15%	37.85%	60.93%	98.51%	466,751,868.87	99.66%	6,149	Other
62.55%	37.45%	60.94%	100.00%	473,805,303.86	100.00%	6,170	

11/01/2017 to 01/31/2018 **Collection Period:**

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All Amounts in Euro



Loans per Borrower

Loans per Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Average Current Principal Balance per Borrower	Weighted Average LTV	Percentage East	Percentage West
1	6,125	99.27%	6,125	99.66%	471,372,284.19	99.49%	76,958.74	61.02%	37.61%	62.39%
2	36	0.58%	18	0.29%	2,100,125.53	0.44%	116,673.64	47.35%	6.16%	93.84%
3	9	0.15%	3	0.05%	332,894.14	0.07% 110,964.		29.07%	9.19%	90.81%
	6,170	100.00%	6,146	100.00%	473,805,303.86	100.00% 77,091.65		60.94%	37.45%	62.55%

Current Principal Balance by Borrower

Current Principal Balance by Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	2,075	33.63%	2,070	33.68%	57,818,124.66	12.20%	32.81%	40.49%	59.51%
]50,000 - 100,000]	2,394	38.80%	2,384	38.79%	176,932,029.02	37.34%	55.50%	43.06%	56.94%
]100,000 - 150,000]	1,213	19.66%	1,209	19.67%	146,870,235.84	31.00%	70.02%	37.42%	62.58%
]150,000 - 200,000]	359	5.82%	358	5.82%	60,906,460.40	12.85%	76.09%	28.15%	71.85%
]200,000 - 250,000]	85	1.38%	83	1.35%	18,315,777.74	3.87%	75.93%	22.86%	77.14%
]250,000 - 300,000]	26	0.42%	25	0.41%	6,785,331.45	1.43%	68.29%	11.81%	88.19%
]300,000 - 350,000]	10	0.16%	9	0.15%	2,889,796.97	0.61%	73.19%	11.97%	88.03%
]350,000 - 400,000]	6	0.10%	6	0.10%	2,219,211.51	0.47%	55.79%	0.00%	100.00%
]400,000 - 450,000]	1	0.02%	1	0.02%	410,571.86	0.09%	52.50%	100.00%	0.00%
]500,000 - 750,000]	1	0.02%	1	0.02%	657,764.41	0.14%	43.32%	0.00%	100.00%
	6,170	100.00%	6,146	100.00%	473,805,303.86	100.00%	60.94%	37.45%	62.55%

1.61 Minimum: Maximum: 657,764.41 77,091.65 Average:

Collection Period: 11/01/2017 to 01/31/2018

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011



Remaining Term

Remaining Term (Months)	of Loan Loan Balance Balance Parts Parts (%)		Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West	
]0-24]	455	3.95%	2,456,830.87	0.52%	11.93%	30.29%	69.71%
]24-48]	498	4.33%	7,351,527.54	1.55%	22.33%	39.92%	60.08%
]48-72]	757	6.58%	16,598,358.17	3.50%	31.96%	37.38%	62.62%
]72-96]	914	7.94%	26,509,509.72	5.60%	42.67%	33.74%	66.26%
]96-120]	827	7.19%	28,622,129.41	6.04%	46.45%	33.09%	66.91%
]120-144]	948	8.24%	37,140,151.42	7.84%	53.11%	38.29%	61.71%
]144-168]	795	6.91%	34,792,461.74	7.34%	56.45%	36.11%	63.89%
]168-192]	1,029	8.94%	44,477,692.13	9.39%	59.85%	39.94%	60.06%
]192-216]	1,042	9.06%	49,072,781.46	10.36%	64.27%	41.69%	58.31%
]216-240]	686	5.96%	35,586,807.36	7.51%	67.91%	38.08%	61.92%
]240-264]	1,026	8.92%	54,928,891.49	11.59%	75.76%	33.36%	66.64%
]264-288]	480	4.17%	26,078,376.08	5.50%	70.23%	39.62%	60.38%
]288-312]	425	3.69%	21,301,535.99	4.50%	66.38%	39.70%	60.30%
]312-336]	378	3.29%	20,758,163.40	4.38%	70.03%	41.24%	58.76%
]336-360]	305	2.65%	16,602,286.69	3.50%	69.67%	44.17%	55.83%
]360-384]	223	1.94%	12,492,044.96	2.64%	67.76%	40.41%	59.59%
]384-408]	717	6.23%	39,035,755.43	8.24%	68.02%	31.81%	68.19%
	11,505	100.00%	473,805,303.86	100.00%	60.94%	37.43%	62.57%

Minimum: 1.00 Maximum: 394.00 Weighted Average: 217.69

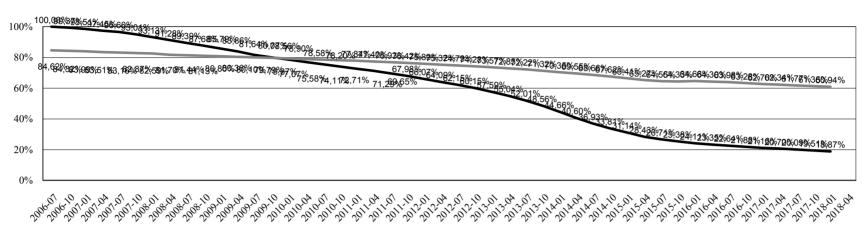
11/01/2017 to 01/31/2018 **Collection Period: Determination Date:** 01/11/2018

Delivery to Trustee: 02/14/2018 **Trustee Confirmation:** 02/19/2018

02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011



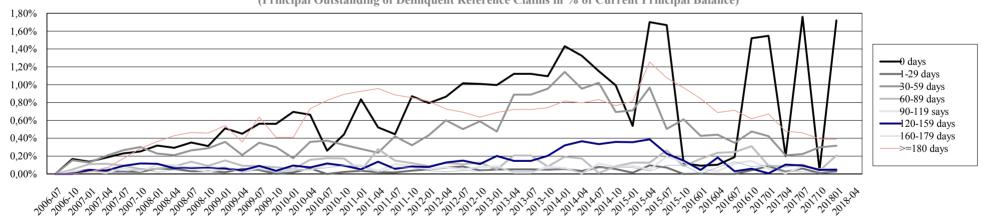
Amortisation and LTAV



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

Delinquency Profile

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



Collection Period: 11/01/2017 to 01/31/2018

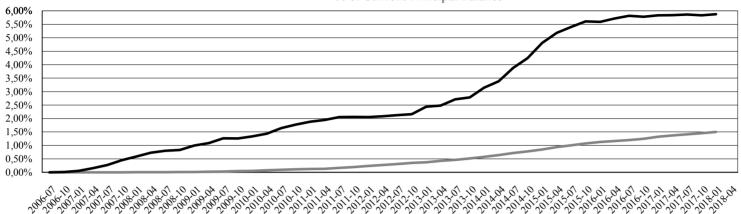
Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 **Payment Date:** 02/26/2018 Early Redemption Date: 11/28/2011

All Amounts in Euro



Loss Performance and Credit Events

% of Current Principal Balance



Aggregated Losses Aggregated Credit Events

Collection Period: 11/01/2017 to 01/31/2018 **Determination Date:** 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 **Payment Date:** 02/26/2018 Early Redemption Date: 11/28/2011

All Amounts in Euro



Pool History

Current	ipal Balance)	Current Princip	ms (in % of 0	ence Clair	uent Refer	g of Delinq	Outstanding	Principal (Aggregated	Liquidated	Aggregated	Seasoning	Weighted	Outstanding	Quarter	Period
Principal	>= 180	150-179	120-149	90-119	60 - 89	30 - 59	1 - 29	0 days	Credit	Reference	Losses	(in Years)	Average	Amount		
Balance	days	days	days	days	days	days	days	1	Events	Claims			LTV			
2,511,131,720.59	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.97	84.62%	100.00%	07/31/2006	1
2,495,399,768.11	0.00%	0.00%	0.00%	0.03%	0.05%	0.15%	0.00%	0.17%	0.01%	0.00%	0.00%	4.38	84.32%	99.37%	10/31/2006	2
2,473,689,437.98	0.03%	0.03%	0.05%	0.03%	0.11%	0.13%	0.05%	0.14%	0.05%	0.00%	0.00%	4.62	83.99%	98.51%	01/31/2007	3
2,447,099,661.13	0.06%	0.07%	0.04%	0.01%	0.11%	0.20%	0.03%	0.18%	0.15%	0.00%	0.00%	4.86	83.51%	97.45%	04/30/2007	4
2,425,860,171.03	0.17%	0.02%	0.09%	0.07%	0.09%	0.27%	0.03%	0.23%	0.27%	0.00%	0.00%	5.11	83.16%	96.60%	07/31/2007	5
2,385,951,063.50	0.29%	0.06%	0.12%	0.03%	0.06%	0.30%	0.02%	0.25%	0.45%	0.00%	0.00%	5.32	82.87%	95.01%	10/31/2007	6
2,338,629,986.42	0.36%	0.02%	0.11%	0.10%	0.06%	0.23%	0.06%	0.32%	0.59%	0.01%	0.00%*	5.52	82.59%	93.13%	01/31/2008	7
2,292,096,446.52	0.43%	0.05%	0.06%	0.10%	0.09%	0.21%	0.06%	0.29%	0.73%	0.01%	0.00%*	5.73	81.70%	91.28%	04/30/2008	8
2,244,701,355.74	0.47%	0.07%	0.07%	0.06%	0.14%	0.27%	0.03%	0.35%	0.80%	0.01%	0.00%*	5.94	81.44%	89.39%	07/31/2008	9
2,201,878,034.24	0.46%	0.06%	0.07%	0.03%	0.09%	0.29%	0.03%	0.31%	0.83%	0.01%	0.01%	6.15	81.13%	87.68%	10/31/2008	10
2,154,361,232.94	0.54%	0.08%	0.06%	0.06%	0.15%	0.36%	0.02%	0.51%	1.00%	0.03%	0.01%	6.35	80.80%	85.79%	01/31/2009	11
2,105,813,087.42	0.36%	0.02%	0.04%	0.03%	0.09%	0.21%	0.06%	0.45%	1.09%	0.04%	0.02%	6.57	80.36%	83.86%	04/30/2009	12
2,049,989,999.79	0.64%	0.05%	0.09%	0.07%	0.09%	0.35%	0.05%	0.56%	1.26%	0.05%	0.02%	6.77	80.10%	81.64%	07/31/2009	13
2,010,620,416.68	0.41%	0.02%	0.04%	0.02%	0.08%	0.30%	0.00%	0.56%	1.26%	0.07%	0.03%	7.00	79.79%	80.07%	10/31/2009	14
1,972,836,080.17	0.41%	0.05%	0.09%	0.05%	0.06%	0.18%	0.02%	0.70%	1.33%	0.09%	0.04%	7.23	79.37%	78.56%	01/31/2010	15
1,935,276,312.45	0.73%	0.06%	0.07%	0.04%	0.16%	0.36%	0.06%	0.67%	1.44%	0.12%	0.06%	7.46	78.90%	77.07%	04/30/2010	16
1,897,898,941.46	0.83%	0.07%	0.12%	0.11%	0.18%	0.37%	0.00%	0.26%	1.65%	0.15%	0.07%	7.69	78.58%	75.58%	07/31/2010	17
1,860,911,751.67	0.89%	0.10%	0.09%	0.09%	0.17%	0.33%	0.02%	0.44%	1.78%	0.19%	0.08%	7.92	78.20%	74.11%	10/31/2010	18
1,825,921,645.05	0.93%	0.09%	0.05%	0.10%	0.04%	0.28%	0.04%	0.84%	1.88%	0.22%	0.09%	8.15	77.84%	72.71%	01/31/2011	19
1,790,292,329.43	0.96%	0.01%	0.14%	0.03%	0.28%	0.24%	0.02%	0.52%	1.95%	0.23%	0.09%	8.37	77.40%	71.29%	04/31/2011	20
1,748,995,875.43	0.89%	0.08%	0.06%	0.11%	0.15%	0.42%	0.02%	0.45%	2.05%	0.27%	0.11%	8.61	76.93%	69.65%	07/31/2011	21
1,707,100,440.67	0.86%	0.07%	0.08%	0.09%	0.12%	0.32%	0.04%	0.87%	2.06%	0.32%	0.13%	8.85	76.42%	67.98%	10/31/2011	22
1,659,191,616.54	0.82%	0.04%	0.08%	0.06%	0.09%	0.44%	0.05%	0.80%	2.05%	0.38%	0.16%	9.08	75.89%	66.07%	01/31/2012	23
1,609,334,612.91	0.73%	0.02%	0.13%	0.08%	0.12%	0.60%	0.07%	0.87%	2.08%	0.43%	0.18%	9.31	75.32%	64.09%	04/30/2012	24
1,560,778,930.79	0.69%	0.04%	0.15%	0.05%	0.11%	0.50%	0.08%	1.02%	2.12%	0.47%	0.19%	9.55	74.79%	62.15%	07/31/2012	25
1,510,441,888.74	0.66%	0.03%	0.12%	0.08%	0.13%	0.61%	0.04%	1.04%	2.16%	0.52%	0.21%	9.78	74.28%	60.15%	10/31/2012	26
1,446,182,896.38	0.75%	0.08%	0.22%	0.10%	0.06%	0.51%	0.05%	1.08%	2.44%	0.55%	0.22%	10.02	73.57%	57.59%	01/31/2013	27
1,382,092,278.52	0.72%	0.03%	0.15%	0.01%	0.21%	0.89%	0.05%	1.12%	2.48%	0.60%	0.23%	10.27	72.85%	55.04%	04/30/2013	28
1,305,915,492.38	0.72%	0.08%	0.20%	0.14%	0.07%	0.86%	0.00%	0.05%	2.71%	0.62%	0.24%	10.51	72.22%	52.01%	07/31/2013	29
1,219,466,363.27	0.74%	0.06%	0.20%	0.08%	0.08%	0.96%	0.05%	1.10%	2.78%	0.65%	0.25%	10.80	71.32%	48.56%	10/31/2013	30
1,121,430,688.57	0.82%	0.06%	0.32%	0.07%	0.19%	1.15%	0.06%	1.43%	3.15%	0.68%	0.26%	11.08	70.35%	44.66%	01/31/2014	31
1,019,592,970.36	0.88%	0.02%	0.40%	0.01%	0.19%	1.05%	0.04%	1.46%	3.38%	0.70%	0.26%	11.39	69.55%	40.60%	04/30/2014	32
927,346,380.18	1.01%	0.08%	0.41%	0.14%	0.01%	1.24%	0.10%	1.40%	3.88%	0.71%	0.26%	11.73	68.66%	36.93%	07/31/2014	33

11/01/2017 to 01/31/2018 **Collection Period:**

Determination Date: 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 02/26/2018 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



Investor Notification

PR	Domi	icile	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
18	04/30/2018															

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

Collection Period: 11/01/2017 to 01/31/2018 **Determination Date:** 01/11/2018 **Delivery to Trustee:** 02/14/2018 **Trustee Confirmation:** 02/19/2018 **Payment Date:** 02/26/2018 Early Redemption Date: 11/28/2011

All Amounts in Euro



⁻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.