## PB Domicile 2006-1 PLC - Investor Report

#### **Investor Notification**

**Determination Date:** 10/12/2022

**Reference Period:** 08/01/2022 to 10/31/2022

**Interest Period on Notes:** 08/26/2022 to 11/27/2022

Fixed EURIBOR: 0.493%

The Bank, Servicer and Determination Agent

Deutsche Bank AG
Taunusanlage 12

60325 FRANKFURT AM MAIN

Germany

Contact Person: Peter Schmalz Christel Bicknell

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Rating:

A- (Standard & Poor's)
A1 (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

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The Principal Paying Agent

**BNP Paribas Securities Services** 

Europa-Allee 12

60327 Frankfurt am Main

Germany

Contact Person: Frank Bohlaender

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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

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**Rating Agency** 

Moody's Investor Service An der Welle 5

60322 Frankfurt am Main Germany

Contact Person: Martin Lenhard

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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

<b>Key Characteristics</b>	Current	Initial
Number of Reference Claims (Hauptvertragsnummern):	3,804	19,510
Number of Loan Parts (Vertragsnummern):	7,107	41,394
Number of Borrowers:	3,793	19,401
Number of Properties:	3,809	19,510
Current Principal Balance (in Euro):	231,944,793.93	2,511,131,720.59
Weighted Average Interest Rate:	2.86%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available):	46.37	82.00
Weighted Average LTV:	52.15%	80.83%
Weighted Average Seasoning (in Months):	237.81	53.77

### **Reference Claim Information**

Original Number of Reference Claims:		19,510
Repaid Reference Claims prior to this Period:	15,360	
Removed Reference Claims prior to this Period:	85	
Liquidated Reference Claims prior to this Period:	161	
Beginning Number of Reference Claims:		3,904
Number of Reference Claims paid in full:	99	
Number of Removed Reference Claims:	1	
Number of Liquidated Reference Claims:	0	
Ending Number of Reference Claims:		3,804

### **Remittance Distribution Data**

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	2,253,425,375.05	
Removed Principal prior to this Period:	9,013,526.94	
Realised Losses prior to this Period:	6,913,101.79	
Beginning Principal Balance:		241,779,716.81
Received Principal:	9,829,144.84	
Thereof Prepayment:	296,289.60	
Late Recoveries:	0.00	
Removed Principal:	5,778.04	
Net Liquidation Proceeds (excl. Prior Liens)	0.00	
Total Principal Repayment:		9,834,922.88
Realised Losses:	0.00	
Late Recoveries: (*)	0.00	
<b>Ending Principal Balance:</b>		231,944,793.93
Constant Payment Rate (annualized):	17.29%	

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

## **Delinquency Profile**

0 days	Number of Reference Claims 88	Principal Delinquent 328,752.53	Principal Outstanding 6,742,772.37
1 - 29 days	1	146.23	146.23
30 - 59 days	24	408,882.17	1,274,665.14
60 - 89 days	2	1,667.01	96,774.08
Aggregated Delinquencies < 90 days	115	739,447.94	8,114,357.82
90 - 119 days	4	115,468.28	438,249.59
120 - 149 days	2	97,085.79	96,068.87
150 - 179 days	4	51,673.02	192,782.01
>= 180 days	22	622,120.42	1,320,561.66
Aggregated Delinquencies >= 90 days	32	886,347.51	2,047,662.13
Aggregated Delinquencies Overall:	147	1,625,795.45	10,162,019.95

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

**Collection Period:** 08/01/2022 to 10/31/2022

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 Payment Date:
 11/28/2022

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	1	5,778.04
Non Compliances from older Periods	85	9,013,526.94
	86	9,019,304.98

## **Excess Spread**

Excess Spread Amount in Current Period:	311,898.98
Realised Losses in Current Period:	0.00
Extinction of Excess Spread:	-311,898.98
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	2,263,254,519.89	15,459
Total of Removed Reference Claims	9,019,304.98	86
Total Principal Balance of Liquidated Reference Claims	15,202,670.11	161
Total Realised Losses:	6,913,101.79	

#### **Credit Event Profile**

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	5	219,221.37	286,499.91	286,499.91
Credit Events from older Periods excluding Reference Claims repaid to zero	237	870,697.36	17,539,999.91	27,735,938.82
Thereof Normal Performing Again (*)	215	204,248.73	16,175,193.39	25,963,658.13
	242	1,089,918.73	17,826,499.82	28,022,438.73

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

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

### **Overdue Reference Claims**

	Number of Reference Claims		Outstanding Amount
Total of Overdue Reference Claims:	121	209,565.24	9,116,903.88

**Collection Period:** 08/01/2022 to 10/31/2022 All Amounts in Euro

**Determination Date:** 10/12/2022 **Delivery to Trustee:** 11/10/2022 **Trustee Confirmation:** 11/15/2022 **Payment Date:** 11/28/2022 Early Redemption Date: 11/28/2011

### **Distribution Summary**

Statement to CLN Noteholders Currency: Euro

Class	Original Face	Beginning Certificate	Current Net	Principal Distribution	Interest Distribution	Total Payment / Early	Principal Loss	Class Principal Amount after	ISIN	Fitch		Fitch		Rating of the Notes Fitch Moody's		tes S & P	
	Value	Balance	Interest Rate*	** / ***	***/***	Redemption		Distribution			Current		•		Current		
Class A1+	500,000.00	0.00	0.653%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-		
Class A2+	500,000.00	0.00	0.653%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-		
Class B	65,800,000.00	0.00	0.693%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-		
Class C	51,500,000.00	0.00	0.853%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-		
Class D	48,900,000.00	0.00	1.243%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFL1	-	-	-	-	-	-		
Class E	15,400,000.00	8,957,627.79	2.743%	152,622.89	64,156.40	216,779.29	0.00	8,805,004.90	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR		

8,805,004.90

0.00

\* interest period for 94 days from 08/26/2022 to 11/27/2022 (both inclusive) is based on 3-Months Euribor at 08/24/2022 0.493%

152,622.89

216,779.29

64,156.40

8,957,627.79

#### **Triggers:**

**Totals** 

- 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 9.24%
- 3) Occurance of a Regulatory Event

182,600,000.00

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

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<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	0.653%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	0.653%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	0.693%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	0.853%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	0.00	489	Floating	0.750	1.243%	0.00	0.00	0.00	11/26/2052
Class E	15,400,000.00	8,957,627.79	154	Floating	2.250	2.743%	0.00	416.60	64,156.40	11/26/2052
Totals	182,600,000.00	8,957,627.79							64,156.40	

<sup>\*</sup> interest period for 94 days from 08/26/2022 to 11/27/2022 (both inclusive) is based on 3-Months Euribor at 08/24/2022 0.493%

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

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

## **Distribution of Principal**

**Statement to CLN Noteholders** 

**Currency: Euro** 

Class	Original	Beginning	Number of Notes	Principal	Principal Distribution /		Unjustified	Ending	C	redit Enhancement	
	Face Value	Certificate Balance	of Notes	Repayment on Reference Claims	Early Redemption */**	Anocation	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%	3.70%	3.80%
Class E	15,400,000.00	8,957,627.79	154	0.00	152,622.89	0.00	0.00	8,805,004.90	Excess Spread	Excess Spread	Excess Spread
Totals	182,600,000.00	8,957,627.79		0.00	152,622.89	0.00	0.00	8,805,004.90			

<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

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

## **Original Principal Balance**

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	108	2.84%	1,667,612.75	0.72%	36.41%	42.71%	57.29%
]50,000 - 100,000]	957	25.16%	32,187,977.15	13.88%	47.17%	42.64%	57.36%
]100,000 - 150,000]	1,276	33.54%	72,210,501.58	31.13%	52.48%	49.48%	50.52%
]150,000 - 200,000]	903	23.74%	67,180,644.87	28.96%	54.36%	39.45%	60.55%
]200,000 - 250,000]	366	9.62%	35,641,415.06	15.37%	55.41%	27.13%	72.87%
]250,000 - 300,000]	123	3.23%	12,643,008.06	5.45%	49.40%	16.54%	83.46%
]300,000 - 350,000]	33	0.87%	3,785,895.91	1.63%	46.99%	28.82%	71.18%
]350,000 - 400,000]	17	0.45%	2,643,117.62	1.14%	53.21%	12.55%	87.45%
]400,000 - 450,000]	8	0.21%	1,518,591.11	0.65%	50.22%	15.40%	84.60%
]450,000 - 500,000]	6	0.16%	1,117,796.37	0.48%	30.01%	0.00%	100.00%
]500,000 - 750,000]	6	0.16%	828,987.57	0.36%	36.37%	13.27%	86.73%
]1,000,000 -	1	0.03%	519,245.88	0.22%	34.19%	0.00%	100.00%
	3,804	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

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

Average: 141,814.58 Original Average: 137,824.53

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11/28/2022 Early Redemption Date: 11/28/2011

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]	1,782	46.85%	45,026,176.62	19.41%	28.37%	44.00%	56.00%
]50,000 - 100,000]	1,377	36.20%	99,014,020.28	42.69%	49.80%	44.04%	55.96%
]100,000 - 150,000]	493	12.96%	59,430,871.85	25.62%	64.47%	35.43%	64.57%
]150,000 - 200,000]	112	2.94%	18,814,723.00	8.11%	72.68%	21.14%	78.86%
]200,000 - 250,000]	30	0.79%	6,519,774.26	2.81%	78.15%	26.88%	73.12%
]250,000 - 300,000]	5	0.13%	1,333,484.56	0.57%	62.47%	0.00%	100.00%
]300,000 - 350,000]	3	0.08%	913,254.40	0.39%	46.11%	0.00%	100.00%
]350,000 - 400,000]	1	0.03%	373,243.08	0.16%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.03%	519,245.88	0.22%	34.19%	0.00%	100.00%
	3,804	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

**Minimum:** 6.94 **Maximum:** 519,245.88

**Average:** 60,973.92 **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]	456	11.99%	4,461,284.49	1.92%	6.74%	30.67%	69.33%
]10.00 - 20.00]	504	13.25%	13,856,214.51	5.97%	15.78%	34.29%	65.71%
]20.00 - 30.00]	545	14.33%	22,560,444.66	9.73%	25.32%	38.14%	61.86%
]30.00 - 40.00]	549	14.43%	32,344,296.26	13.94%	35.25%	35.77%	64.23%
]40.00 - 50.00]	549	14.43%	39,802,242.81	17.16%	44.89%	44.57%	55.43%
]50.00 - 60.00]	417	10.96%	33,747,218.92	14.55%	55.08%	44.81%	55.19%
]60.00 - 65.00]	185	4.86%	17,989,841.56	7.76%	62.34%	41.45%	58.55%
]65.00 - 70.00]	183	4.81%	18,754,032.11	8.09%	67.47%	39.10%	60.90%
]70.00 - 75.00]	124	3.26%	13,075,162.10	5.64%	72.26%	38.51%	61.49%
]75.00 - 80.00]	90	2.37%	9,906,202.25	4.27%	77.53%	40.90%	59.10%
]80.00 - 85.00]	53	1.39%	6,633,185.26	2.86%	82.46%	26.08%	73.92%
]85.00 - 90.00]	44	1.16%	5,248,892.86	2.26%	87.98%	41.39%	58.61%
]90.00 - 95.00]	33	0.87%	4,024,409.34	1.74%	92.36%	50.05%	49.95%
]95.00 - 100.00]	30	0.79%	4,197,736.54	1.81%	97.71%	21.16%	78.84%
]100.00 - 105.00]	17	0.45%	2,092,501.06	0.90%	102.54%	0.00%	100.00%
]105.00 - 110.00]	8	0.21%	907,362.61	0.39%	107.61%	15.60%	84.40%
]110.00 - 115.00]	12	0.32%	1,767,812.06	0.76%	112.24%	0.00%	100.00%
]115.00-	5	0.13%	575,954.53	0.25%	154.88%	38.37%	61.63%
	3,804	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

Minimum: 0.04% Maximum: 999.00%

80.83% Weighted Average: 52.15% Original Weighted Average:

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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]	4,132	58.14%	130,802,759.69	56.39%	49.93%	36.53%	63.47%
]3.00 - 3.50]	1,058	14.89%	33,743,401.27	14.55%	53.58%	41.28%	58.72%
]3.50 - 4.00]	1,011	14.23%	36,461,048.65	15.72%	55.73%	39.14%	60.86%
]4.00 - 4.50]	369	5.19%	12,866,499.23	5.55%	57.42%	39.44%	60.56%
]4.50 - 5.00]	216	3.04%	6,688,746.17	2.88%	51.57%	45.31%	54.69%
]5.00 - 5.50]	220	3.10%	7,631,731.79	3.29%	54.32%	55.84%	44.16%
]5.50 - 6.00]	86	1.21%	3,220,740.43	1.39%	60.56%	44.89%	55.11%
]6.00 - 6.50]	13	0.18%	502,655.88	0.22%	61.87%	75.77%	24.23%
]6.50 - 7.00]	2	0.03%	27,210.82	0.01%	40.61%	100.00%	0.00%
	7,107	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

Minimum: 0.71% Maximum: 6.53%

Weighted Average: 2.86% Original Weighted Average: 5.32 %

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

11/15/2022 11/28/2022 All Amounts in Euro

## **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%	36.44%	0.00%	100.00%
]204-216]	55	0.77%	2,173,156.33	0.94%	3.31%	63.54%	39.96%	60.04%
]216-228]	237	3.33%	9,056,745.70	3.90%	3.50%	58.87%	43.09%	56.91%
]228-240]	2,065	29.06%	69,023,903.08	29.76%	3.32%	56.48%	44.67%	55.33%
]240-252]	1,129	15.89%	32,719,967.04	14.11%	3.22%	52.16%	23.70%	76.30%
]252-264]	161	2.27%	4,741,444.26	2.04%	2.57%	51.13%	30.81%	69.19%
]264-276]	174	2.45%	5,331,629.35	2.30%	2.71%	51.72%	27.27%	72.73%
]276-288]	202	2.84%	6,000,790.64	2.59%	2.62%	47.73%	41.83%	58.17%
]288-300]	723	10.17%	22,551,949.27	9.72%	2.75%	50.76%	45.82%	54.18%
]300-312]	507	7.13%	16,426,693.26	7.08%	2.70%	47.37%	26.14%	73.86%
]312-324]	160	2.25%	5,429,565.96	2.34%	2.22%	50.54%	49.05%	50.95%
]324-336]	218	3.07%	6,740,324.74	2.91%	2.22%	45.84%	39.73%	60.27%
]336-348]	222	3.12%	7,934,693.25	3.42%	2.12%	45.95%	48.86%	51.14%
]348-360]	507	7.13%	17,941,361.26	7.74%	2.06%	48.44%	44.66%	55.34%
]360-372]	253	3.56%	8,221,445.51	3.54%	2.11%	43.39%	35.15%	64.85%
]372-384]	40	0.56%	1,283,494.46	0.55%	2.16%	51.22%	52.15%	47.85%
]384-396]	63	0.89%	2,592,063.28	1.12%	2.29%	56.91%	48.02%	51.98%
]396-408]	33	0.46%	1,433,093.01	0.62%	2.18%	62.09%	32.98%	67.02%
]408-	231	3.25%	7,934,425.38	3.42%	2.01%	47.46%	34.29%	65.71%
Not Available	124	1.74%	4,345,521.27	1.87%	3.69%	54.55%	35.98%	64.02%
	7,107	100.00%	231,944,793.93	100.00%	2.86%	52.15%	38.89%	61.11%

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#### PB Domicile 2006-1

Minimum\*: 85.10 Maximum: 542.00

Weighted Average\*: 282.63 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	243	3.42%	8,083,890.61	3.49%	3.44%	55.60%	37.72%	62.28%
]00-12]	1,466	20.63%	45,622,678.09	19.67%	3.36%	55.39%	42.02%	57.98%
]12-24]	1,728	24.31%	51,793,643.35	22.33%	3.28%	52.08%	39.88%	60.12%
]24-36]	984	13.85%	30,904,157.94	13.32%	2.88%	54.14%	33.00%	67.00%
]36-48]	391	5.50%	10,846,052.59	4.68%	2.33%	44.75%	27.89%	72.11%
]48-60]	328	4.62%	10,578,496.55	4.56%	2.41%	45.50%	35.81%	64.19%
]60-72]	422	5.94%	14,196,540.13	6.12%	2.63%	46.50%	31.67%	68.33%
]72-84]	500	7.04%	18,062,534.15	7.79%	2.62%	49.00%	43.18%	56.82%
]84-96]	325	4.57%	12,270,894.27	5.29%	2.19%	53.91%	32.84%	67.16%
]96-108]	204	2.87%	7,729,005.87	3.33%	1.88%	49.32%	51.18%	48.82%
]108-120]	268	3.77%	10,784,235.02	4.65%	1.97%	51.94%	48.79%	51.21%
]120-132]	62	0.87%	2,584,211.33	1.11%	2.94%	56.75%	40.97%	59.03%
]132-144]	68	0.96%	2,815,171.73	1.21%	2.40%	53.30%	37.45%	62.55%
]144-156]	44	0.62%	1,969,305.36	0.85%	2.27%	59.78%	45.36%	54.64%
]156-168]	25	0.35%	1,208,474.27	0.52%	2.20%	56.72%	34.37%	65.63%
]168-180]	38	0.53%	1,910,210.06	0.82%	1.95%	62.93%	43.85%	56.15%
]180-192]	4	0.06%	206,939.80	0.09%	2.49%	40.85%	100.00%	0.00%
]192-204]	3	0.04%	162,285.75	0.07%	2.14%	57.16%	54.72%	45.28%
]204-216]	2	0.03%	86,433.99	0.04%	2.19%	54.02%	100.00%	0.00%
]216-228]	2	0.03%	129,633.07	0.06%	1.81%	65.85%	100.00%	0.00%
	7,107	100.00%	231,944,793.93	100.00%	2.86%	52.15%	38.89%	61.11%

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

Minimum\*: 1.00 Maximum: 227.00

Weighted Average\*: 46.37 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
]204-216]	850	22.34%	59,520,878.97	25.66%	57.73%	34.41%	65.59%
]216-228]	1,150	30.23%	74,933,666.91	32.31%	53.30%	42.93%	57.07%
]228-240]	565	14.85%	35,834,075.16	15.45%	53.21%	40.10%	59.90%
]240-252]	222	5.84%	14,060,710.12	6.06%	49.47%	37.77%	62.23%
]252-264]	144	3.79%	8,193,922.57	3.53%	47.19%	51.83%	48.17%
]264-276]	153	4.02%	8,257,353.67	3.56%	48.04%	40.33%	59.67%
]276-288]	198	5.21%	8,409,685.70	3.63%	41.04%	34.53%	65.47%
]288-300]	194	5.10%	7,079,268.54	3.05%	40.39%	24.79%	75.21%
]300-312]	47	1.24%	1,956,268.77	0.84%	34.10%	35.52%	64.48%
]312-324]	65	1.71%	3,458,994.83	1.49%	36.32%	31.42%	68.58%
]324-336]	37	0.97%	2,188,657.14	0.94%	47.76%	39.82%	60.18%
]336-348]	69	1.81%	3,366,599.84	1.45%	47.79%	53.96%	46.04%
]348-360]	45	1.18%	2,279,882.01	0.98%	38.46%	45.91%	54.09%
]360-372]	15	0.39%	737,744.30	0.32%	36.05%	14.94%	85.06%
]372-384]	4	0.11%	129,981.65	0.06%	28.33%	0.00%	100.00%
]384-396]	11	0.29%	580,679.56	0.25%	75.03%	0.00%	100.00%
]396-408]	16	0.42%	409,309.63	0.18%	33.67%	0.00%	100.00%
]408-420]	10	0.26%	256,566.64	0.11%	27.96%	0.00%	100.00%
	9	0.24%	290,547.92	0.13%	28.98%	0.00%	100.00%
	3,804	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

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

## **Investor Notification**

**Minimum:** 208.52

**Maximum:** 473.00

Weighted Average: 237.81 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	2,453	34.52%	89,545,189.29	38.61%	52.18%	57.73%	42.27%
Purchase Of Existing Building	2,419	34.04%	72,329,920.30	31.18%	56.04%	19.26%	80.74%
Purchase Of Newly Constructed Building	738	10.38%	25,399,444.12	10.95%	51.09%	29.16%	70.84%
Refinance (external)	712	10.02%	25,043,312.97	10.80%	47.27%	35.16%	64.84%
Purchase Of Existing Building Including Modernisation	261	3.67%	7,157,718.50	3.09%	53.69%	50.77%	49.23%
Other Non-Commercial Use	267	3.76%	6,177,273.42	2.66%	37.90%	17.24%	82.76%
Purchase Of Existing Building including Refurbishment	72	1.01%	1,831,178.65	0.79%	52.15%	62.55%	37.45%
Modernisation	80	1.13%	1,721,547.82	0.74%	36.79%	67.69%	32.31%
Conversion/Modification	41	0.58%	1,092,558.41	0.47%	40.22%	47.14%	52.86%
Refinance (internal)	19	0.27%	458,259.06	0.20%	54.36%	16.52%	83.48%
Purchase Of Existing Building with Supplemental Unit	16	0.23%	446,986.94	0.19%	29.65%	41.45%	58.55%
Supplemental Unit / Addition to Existing Building	15	0.21%	412,837.14	0.18%	41.34%	70.27%	29.73%
Refurbishment	12	0.17%	244,829.56	0.11%	42.39%	93.61%	6.39%
Prolongation	1	0.01%	57,429.37	0.02%	23.11%	100.00%	0.00%
Purchase Of Newly Constructed Building with Supplemental Unit	1	0.01%	26,308.38	0.01%	31.76%	0.00%	100.00%
	7,107	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

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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	3,374	88.70%	207,034,136.34	89.26%	53.60%	40.53%	59.47%
Non-owner occupied	265	6.97%	16,132,588.99	6.96%	41.34%	20.19%	79.81%
Combined Usage	165	4.34%	8,778,068.60	3.78%	37.84%	34.59%	65.41%
	3,804	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

## **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	533	14.01%	29,023,365.79	12.51%	51.65%	100.00%	0.00%
1	790	20.77%	44,956,267.53	19.38%	49.82%	86.91%	13.09%
2	479	12.59%	30,446,666.45	13.13%	52.68%	7.49%	92.51%
3	595	15.64%	36,691,892.15	15.82%	51.44%	36.00%	64.00%
4	355	9.33%	22,792,111.32	9.83%	55.31%	0.00%	100.00%
5	421	11.07%	26,749,676.96	11.53%	52.43%	0.00%	100.00%
6	165	4.34%	11,339,041.21	4.89%	52.53%	0.00%	100.00%
7	181	4.76%	11,677,362.16	5.03%	56.77%	0.00%	100.00%
8	94	2.47%	5,882,609.21	2.54%	50.61%	0.00%	100.00%
9	191	5.02%	12,385,801.15	5.34%	52.21%	53.42%	46.58%
	3,804	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

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	148	3.89%	6,576,116.94	2.84%	12,085,982.63	53.95%	31.62%	68.38%
No	3,656	96.11%	225,368,676.99	97.16%	0.00	52.10%	39.10%	60.90%
	3,804	100.00%	231,944,793.93	100.00%	12,085,982.63	52.15%	38.89%	61.11%

## **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	3,474	91.32%	211,952,770.33	91.38%	52.46%	38.69%	61.31%
Self-Employed	330	8.68%	19,992,023.60	8.62%	48.88%	40.94%	59.06%
	3,804	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

## 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	126	1.77%	4,418,500.47	1.90%	53.94%	35.92%	64.08%
Fixed Interest Rate	6,981	98.23%	227,526,293.46	98.10%	52.12%	38.95%	61.05%
	7,107	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

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## **Interest Payment Frequency**

Interest Payment Frequency	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Monthly	6,933	97.55%	227,669,987.56	98.16%	52.26%	39.22%	60.78%
Quarterly	174	2.45%	4,274,806.37	1.84%	46.18%	21.10%	78.90%
	7,107	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

## **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	407	5.73%	22,934,347.67	9.89%	83.63%	30.28%	69.72%
Monthly	6,525	91.81%	204,703,337.91	88.26%	48.75%	40.21%	59.79%
Two-Monthly	1	0.01%	32,301.98	0.01%	64.87%	100.00%	0.00%
Quarterly	170	2.39%	4,268,185.85	1.84%	46.23%	20.97%	79.03%
Semi-Annually	4	0.06%	6,620.52	0.00%	14.31%	100.00%	0.00%
	7,107	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

**Collection Period:** 08/01/2022 to 10/31/2022 All Amounts in Euro **Determination Date:** 10/12/2022

**Delivery to Trustee:** 11/10/2022 **Trustee Confirmation:** 11/15/2022

Early Redemption Date: 11/28/2011

**Payment Date:** 

11/28/2022

**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%	519,245.88	0.22%	34.19%	0.00%	100.00%
2	1	0.03%	373,243.08	0.16%	97.33%	0.00%	100.00%
3	1	0.03%	308,588.55	0.13%	32.21%	0.00%	100.00%
4	1	0.03%	302,762.86	0.13%	65.68%	0.00%	100.00%
5	1	0.03%	301,902.99	0.13%	40.69%	0.00%	100.00%
6	1	0.03%	296,222.65	0.13%	54.35%	0.00%	100.00%
7	1	0.03%	264,000.00	0.11%	97.06%	0.00%	100.00%
8	1	0.03%	261,642.79	0.11%	43.74%	0.00%	100.00%
9	2	0.05%	258,786.35	0.11%	40.94%	0.00%	100.00%
10	1	0.03%	258,330.39	0.11%	77.81%	0.00%	100.00%
11	1	0.03%	253,288.73	0.11%	39.63%	0.00%	100.00%
12	2	0.05%	248,925.70	0.11%	38.49%	0.00%	100.00%
13	1	0.03%	241,000.00	0.10%	111.57%	0.00%	100.00%
14	1	0.03%	239,236.31	0.10%	80.01%	0.00%	100.00%
15	1	0.03%	238,534.08	0.10%	63.27%	0.00%	100.00%
16	1	0.03%	235,209.40	0.10%	61.09%	0.00%	100.00%
17	1	0.03%	233,929.05	0.10%	86.96%	100.00%	0.00%
18	1	0.03%	231,000.00	0.10%	97.47%	0.00%	100.00%
19	1	0.03%	228,414.07	0.10%	78.49%	100.00%	0.00%
20	1	0.03%	223,873.54	0.10%	57.40%	0.00%	100.00%
Other	3,782	99.42%	226,426,657.51	97.62%	51.88%	39.63%	60.37%
	3,804	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

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## Loans per Borrower

Loans per Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Average Current Principal Balance per Borrower	Weighted Average LTV	Percentage East	Percentage West
1	3,783	99.45%	3,783	99.74%	230,788,771.99	99.50%	61,006.81	52.19%	39.04%	60.96%
2	18	0.47%	9	0.24%	1,046,326.50	0.45%	116,258.50	47.24%	6.92%	93.08%
3	3	0.08%	1	0.03%	109,695.44	0.05%	109,695.44	22.88%	21.90%	78.10%
	3,804	100.00%	3,793	100.00%	231,944,793.93	100.00%	61,150.75	52.15%	38.89%	61.11%

## **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]	1,776	46.69%	1,773	46.74%	44,830,854.53	19.33%	28.33%	43.97%	56.03%
]50,000 - 100,000]	1,376	36.17%	1,374	36.22%	98,788,673.29	42.59%	49.75%	44.21%	55.79%
]100,000 - 150,000]	492	12.93%	490	12.92%	59,032,855.24	25.45%	64.60%	35.71%	64.29%
]150,000 - 200,000]	116	3.05%	114	3.01%	19,125,696.64	8.25%	72.59%	20.80%	79.20%
]200,000 - 250,000]	32	0.84%	31	0.82%	6,768,699.96	2.92%	76.69%	25.89%	74.11%
]250,000 - 300,000]	7	0.18%	6	0.16%	1,592,270.91	0.69%	58.97%	0.00%	100.00%
]300,000 - 350,000]	3	0.08%	3	0.08%	913,254.40	0.39%	46.11%	0.00%	100.00%
]350,000 - 400,000]	1	0.03%	1	0.03%	373,243.08	0.16%	97.33%	0.00%	100.00%
]500,000 - 750,000]	1	0.03%	1	0.03%	519,245.88	0.22%	34.19%	0.00%	100.00%
	3,804	100.00%	3,793	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

 Minimum:
 6.94

 Maximum:
 519,245.88

 Average:
 61,150.75

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All Amounts in Euro

## **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]	636	8.95%	3,111,447.01	1.34%	12.69%	42.83%	57.17%
]24-48]	596	8.39%	7,827,237.83	3.37%	25.63%	34.85%	65.15%
]48-72]	639	8.99%	12,994,580.20	5.60%	28.47%	39.70%	60.30%
]72-96]	774	10.89%	20,917,771.72	9.02%	38.12%	41.05%	58.95%
]96-120]	692	9.74%	21,230,465.73	9.15%	40.72%	41.31%	58.69%
]120-144]	723	10.17%	24,509,305.37	10.57%	48.36%	42.40%	57.60%
]144-168]	483	6.80%	19,433,887.54	8.38%	53.37%	42.63%	57.37%
]168-192]	513	7.22%	22,366,749.52	9.64%	59.66%	33.44%	66.56%
]192-216]	489	6.88%	24,339,320.79	10.49%	70.87%	34.51%	65.49%
]216-240]	266	3.74%	12,045,250.95	5.19%	57.17%	38.92%	61.08%
]240-264]	257	3.62%	11,750,500.45	5.07%	60.43%	46.64%	53.36%
]264-288]	185	2.60%	9,319,044.44	4.02%	59.55%	39.67%	60.33%
]288-312]	185	2.60%	9,361,621.10	4.04%	59.83%	39.11%	60.89%
]312-336]	132	1.86%	6,746,359.75	2.91%	59.30%	42.88%	57.12%
]336-360]	537	7.56%	25,991,251.53	11.21%	62.65%	33.27%	66.73%
	7,107	100.00%	231,944,793.93	100.00%	52.15%	38.89%	61.11%

 Minimum:
 1.00

 Maximum:
 337.00

 Weighted Average:
 183.17

 Collection Period:
 08/01/2022 to 10/31/2022

 Determination Date:
 10/12/2022

 Delivery to Trustee:
 10/12/2022

 Trustee Confirmation:
 11/15/2022

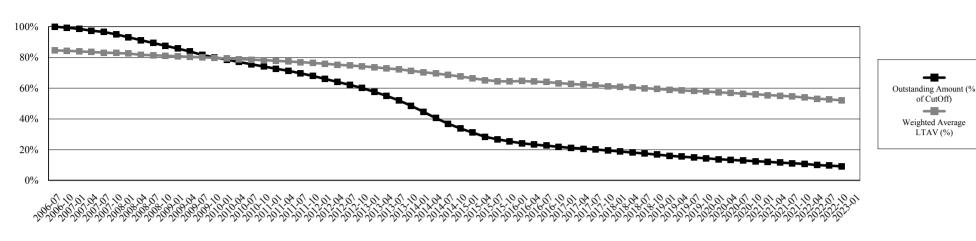
 Payment Date:
 11/28/2022

Early Redemption Date: 11/28/2011

All Amounts in Euro

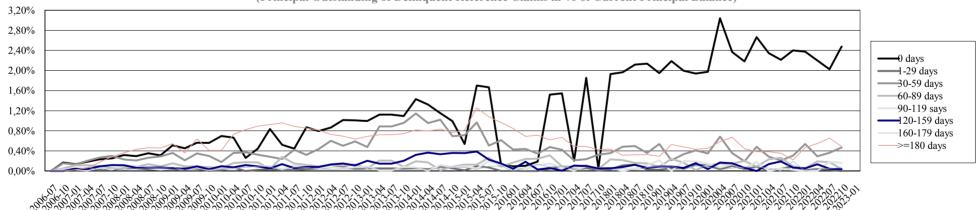
Early Redemption Date: 11/28/2011

### **Amortisation and LTAV**



### **Delinquency Profile**

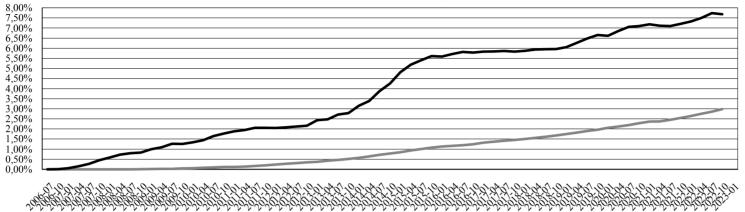




Collection Period:	08/01/2022 to 10/31/2022	All Amounts in Euro
<b>Determination Date:</b>	10/12/2022	All Alloulits III Euro
<b>Delivery to Trustee:</b>	11/10/2022	Reference Pool Servicer: Deutsche Bank AG
<b>Trustee Confirmation:</b>	11/15/2022	
Payment Date:	11/28/2022	

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

% of Current Principal Balance



Aggregated Losses

Aggregated Credit
Events

 Collection Period:
 08/01/2022
 to 10/31/2022

 Determination Date:
 10/12/2022
 All Amounts in Euro

**Delivery to Trustee:** 11/10/2022 **Trustee Confirmation:** 11/15/2022

 Payment Date:
 11/28/2022

 Early Redemption Date:
 11/28/2011

# **Pool History**

Curren	ipal Balance)	Current Princi	<b>ns</b> (in % of C	ence Clain	uent Refer	g of Delinq	Outstandin	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		
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
2,495,399,768.1	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
2,473,689,437.98	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
1,935,276,312.4	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
1,897,898,941.40	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
1,825,921,645.03	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
1,707,100,440.6	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
1,659,191,616.54	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
1,609,334,612.9	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
1,560,778,930.79	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
1,219,466,363.2	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
1,019,592,970.30	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

**Collection Period:** 08/01/2022 to 10/31/2022

 Determination Date:
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 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	9.63%	52.68%	19.57	0.28%	0.83%	7.74%	2.28%	0.03%	0.41%	0.20%	0.21%	0.05%	0.05%	0.74%	241,779,716.81
66	10/31/2022	9.24%	52.15%	19.82	0.28%	0.83%	7.69%	2.91%	0.00%	0.55%	0.04%	0.19%	0.04%	0.08%	0.57%	231,944,793.93
67	01/31/2023															

**Collection Period:** 08/01/2022 to 10/31/2022

**Determination Date:** 10/12/2022 **Delivery to Trustee:** 11/10/2022 **Trustee Confirmation:** 11/15/2022 11/28/2022 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro

<sup>\*:</sup> 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.