## PB Domicile 2006-1 PLC - Investor Report

## Investor Notification

| Determination Date: | $04 / 12 / 2023$ |
| :--- | :--- |
| Reference Period: | $02 / 01 / 2023$ to $04 / 30 / 2023$ |
| Interest Period on Notes: | $02 / 27 / 2023$ to $05 / 25 / 2023$ |
| Fixed EURIBOR: | $2.693 \%$ |
|  |  |

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) 5151184857 (182489)
Facsimile: +49 (0) 5151185069
E-Mail: PB-ABS-Admin@postbank.de
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
reland
Contact Person:
Eamonn Sherry
Telephone: +353 16806005
Facsimile: +35316806050
E-Mail: eamonn.sherry@db.com

The Principal Paying Agent

BNP Paribas S.A. Niederlassung Deutschland Senckenberganlage 19 60325 Frankfurt am Main Germany

Contact Person:
Frank Bohlaender
Telephone: +49 (0)69 15205562
Facsimile: +49 (0)69 15205550
E-Mail: frank.bohlaender@bnpparibas.com

$$
\begin{aligned}
& \text { Rating: } \\
& \text { A-1 (Standard \& Poor's) } \\
& \text { Prime-1 (Moody's) } \\
& \text { F1+ } \quad \text { (Fitch Ratings) }
\end{aligned}
$$

## Rating Agency

Standard \& Poor's Ratings Services
20 Canada Square, Canary Wharf
London E14 5LH
United Kingdom

Contact Person:
Viktor Milev
Telephone: +44 (0)2071763569
Facsimile: +44 (0)20 71763598
E-Mail: viktor_milev@standardandpoors.com

## The Corporate Administrator

Vistra Alternative Investments
(Ireland) Ltd
Block A, Georges Quay Plaza
Georges Quay, Dublin 2
Ireland
Contact Person:
Eimir McGrath
Telephone: +35316806016
Facsimile: +35316806050
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.
Ion House, Eldon Street
London EC2M 7UA
United Kingdom

Contact Person:
Charlotte Eady
Telephone: +44 (0)20 74173523
Facsimile: $+44(0) 207417626$
E-Mail: charlotte.eady@fitchratings.com

Reason for Early Redemption: Loss Guarantee Termination falling in November 2011 (Time Call) Section 12.1 Early Redemption by the Issuer-Loss Guarantee Termination Section 12.2 Early Redemption by the Issuer-Deferred Redemption

## Investor Notification

| Key Characteristics | Current | Initial | Remittance Distribution Data |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Number of Reference Claims (Hauptvertragsnummern): | 3,550 | 19,510 | Original Principal Balance: |  | 2,511,131,720.59 |
|  |  |  | Received Principal prior to this Period: | 2,274,234,985.83 |  |
| Number of Loan Parts (Vertragsnummern): | 6,596 | 41,394 | Removed Principal prior to this Period: | 9,019,304.98 |  |
| Number of Borrowers: | 3,540 | 19,401 | Realised Losses prior to this Period: | 6,913,101.79 | 220,964,327.99 |
|  |  |  | Beginning Principal Balance: |  |  |
| Number of Properties: | 3,555 | 19,510 | Received Principal: | 11,518,858.28 |  |
| Current Principal Balance (in Euro): | 209,445,469.71 | 2,511,131,720.59 | Thereof Prepayment:Late Recoveries: | 545,460.44 |  |
|  |  |  |  |  |  |
| Weighted Average Interest Rate: | 2.86\% | $5.32 \%$ | Removed Principal: | 0.00 |  |
| Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available): |  | 82.00 | Net Liquidation Proceeds (excl. Prior Liens) |  |  |
|  | 48.90 |  |  |  | 11,518,858.28 |
|  |  |  | Realised Losses: | 0.00 |  |
| Weighted Average LTV: | 50.97\% | 80.83\% | Late Recoveries: (*) | 0.00 |  |
| Weighted Average Seasoning (in Months): | 243.25 | 53.77 | Ending Principal Balance: |  | 209,445,469.71 |
|  |  |  | Constant Payment Rate (annualized): | 22.54\% |  |
|  |  |  | (*) As Late Recoveries diminish the Realised Losses prior to this Period. |  |  |
| Reference Claim Information |  |  | Delinquency Profile |  |  |
|  |  |  |  | Number of Reference Claims | Principal | Principal |
| Original Number of Reference Claims: |  | 19,510 | 0 days 66 | $\begin{array}{r} \text { Delinquent } \\ 31,362.97 \end{array}$ | $\begin{aligned} & \text { Outstanding } \\ & 4,627,367.60 \end{aligned}$ |
| Repaid Reference Claims prior to this Period: | 15,585 |  | $1-29$ days 1 | $1 \quad 670.92$ | 181,390.56 |
| Removed Reference Claims prior to this Period: | 86 |  | $30-59$ days 27 | 238,119.54 | 1,047,667.23 |
| Liquidated Reference Claims prior to this Period: | 161 |  | $60-89$ days 5 | 5 33,119.19 | 80,858.47 |
| Beginning Number of Reference Claims: | 3,678 |  |  | --------703.-72 | 5,937,283.86 |
| Number of Reference Claims paid in full: | 128 |  | $90-119$ days 2 | $21,090.27$ | 194,777.12 |
| Number of Removed Reference Claims: | 0 |  | 120-149 days | 7 195,916.34 | 352,948.15 |
| Number of Liquidated Reference Claims: | 0 |  |  | 38,006.47 | 260,793.61 |
| Ending Number of Reference Claims: | 3,550 |  | $>=180$ days 11 | 1 200,374.64 | 506,080.94 |
|  |  |  | Aggregated Delinquencies $>=90$ days | $435,387.72$ | 1,314,599.82 |
|  |  |  | Aggregated Delinquencies Overall: <br> -Technical delinquencies, resulting from a divergence of credit and debit bookings, are corrected, thus <br> not being considered here.- |  |  |

## Investor Notification

| Non Compliant Reference Claims |  |  |
| :--- | ---: | ---: |
|  | Number of <br> Reference Claims | Principal <br> Outstanding |
| Non Compliances in Current Period | 0 | 0.00 |
| Non Compliances from older Periods | 86 | $\mathbf{8 6}$ |

## Excess Spread

Excess Spread Amount in Current Period:

Realised Losses in Current Period:
Extinction of Excess Spread: -271,463.05
Excess Spread as of End of Payment Date: 0.00

## Aggregated Reference Claim Information

|  | Aggregated <br> Balance | Number of <br> Reference Claims |
| :--- | ---: | ---: |
| Total of Repaid Reference Claims | $2,285,753,844.11$ | 15,713 |
| 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 | 8 | 231,666.58 | 632,148.64 | 632,148.64 |
| Credit Events from older Periods excluding Reference Claims repaid to zero | 225 | 211,286.73 | 16,172,482.25 | 26,549,717.12 |
| Thereof Normal Performing Again (*) | 215 | 19,324.81 | 15,761,353.07 | 25,652,408.28 |
|  | 233 | 442,953.31 | 16,804,630.89 | 27,181,865.76 |

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

## Remittance Realised Loss

Number of
EUR
Reference Claims:

| Current Principal Balance of Reference Claims <br> Liquidated in Current Period: | 0 | 0.00 |
| :--- | :---: | :---: |
| Accrued Interest: |  | 0,00 |
| Principal Foregone: |  | 0,00 |
| Liquidation Proceeds (excl. Prior Liens): $\left(^{*}\right)$ |  | 0.00 |
| Related Enforcement Costs: |  | 0,00 |
| Current Period Realised Loss: | $\mathbf{0}$ | $\mathbf{0 . 0 0}$ |

${ }^{(*)}$ ) 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 <br> Reference Claims | Overdue <br> payments | Outstanding <br> Amount |
| :--- | :---: | :---: | :---: |
| Total of Overdue Reference Claims: | 111 | $16,951.59$ | $8,176,983.15$ |


| Collection Period: | 02/01/2023 | to $04 / 30 / 2023$ | All Amounts in Euro |  |
| :---: | :---: | :---: | :---: | :---: |
| Determination Date: | $04 / 12 / 2023$ |  |  |  |
| Delivery to Trustee: | 05/10/2023 |  |  | Reference Pool Servicer: Deutsche Bank AG |
| Trustee Confirmation: | 05/15/2023 |  |  |  |
| Payment Date: | 05/26/2023 |  |  | ge 3 of 24 |
| Early Redemption Date: | 11/28/2011 |  |  | age 3 of |

## Investor Notification

## Distribution Summary

| Stateme | to CLN Note | ders | Currenc | Euro |  |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Class | Original <br> Face | Beginning Certificate | Current <br> Net | Principal Distribution | Interest <br> Distribution | Total Payment / Early | Principal Loss | Class Principal Amount after | ISIN |  | tch | Rating of Moo | the Notes dy's |  | \& $P$ |
|  |  |  | Rate* |  |  |  |  |  |  | Original | Current | Original | Current | Original | Current |
| Class A1+ | 500,000.00 | 0.00 | 2.853\% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYFH9 | - | - | - | - | - | - |
| Class A2+ | 500,000.00 | 0.00 | 2.853\% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYGU0 | - | - | - | - | - | - |
| Class B | 65,800,000.00 | 0.00 | 2.893\% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYFJ5 | - | - | - | - | - | - |
| Class C | 51,500,000.00 | 0.00 | 3.053\% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYFK3 | - | - | - | - | - | - |
| Class D | 48,900,000.00 | 0.00 | 3.443\% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | DE000A0GYFL1 | - | - | - | - | - | - |
| Class E | 15,400,000.00 | 8,213,936.10 | 4.943\% | 308,416.00 | 99,248.38 | 407,664.38 | 0.00 | 7,905,520.10 | DE000A0GYFM9 | BB | B | Baa3 | Ba2 | BB | NR |
| Totals | 182,600,000.00 | 8,213,936.10 |  | 308,416.00 | 99,248.38 | 407,664.38 | 0.00 | 7,905,520.10 |  |  |  |  |  |  |  |

* interest period for 88 days from $02 / 27 / 2023$ to $05 / 25 / 2023$ (both inclusive) is based on 3-Months Euribor at $02 / 23 / 2023$ 2.693\%
** The reduction of the Class E - Note is calculated as the Excess of A over B: A) the Certificate Balance at the beginning of the period plus (Excess Spread Amount minus Realised Losses) plus Late Recoveries over B) the Outstanding Amount of Overdues.
*** "Interest Distribution" and "Principal Distribution" payments rounded to two decimals on a per note basis.
**** for calculation of interest, the actual numbers of the interest period is divided by 360
Triggers:
Time Call: 11/28/201

2) Clean up call: Reduction of Aggregate Principal Balance to less than 10\% of the Initial Aggregate Principal Balance, currently 8.34\%
3) Occurance of a Regulatory Event
4) Occurance of a Tax Event
5) Termination of the Loss Guarante
6) Non-compliance of Servicer

## Investor Notification

## Distribution of Interest

| Statement to CLN Noteholders |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Class | Original <br> Face <br> Value | Beginning Certificate Balance | Number of Notes | Fixed / <br> Floating | Spread over 3M-EURIBOR | Current Net Interest Rate | Unpaid Interest | Current Accrued Interest Per Note | Total Interest Distribution **/*** | Legal <br> Maturity <br> Date |
| Class A1+ | 500,000.00 | 0.00 | 10 | Floating | 0.160 | 2.853\% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class A2+ | 500,000.00 | 0.00 | 10 | Floating | 0.160 | 2.853\% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class B | 65,800,000.00 | 0.00 | 658 | Floating | 0.200 | 2.893\% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class C | 51,500,000.00 | 0.00 | 515 | Floating | 0.360 | 3.053\% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class D | 48,900,000.00 | 0.00 | 489 | Floating | 0.750 | 3.443\% | 0.00 | 0.00 | 0.00 | 11/26/2052 |
| Class E | 15,400,000.00 | 8,213,936.10 | 154 | Floating | 2.250 | 4.943\% | 0.00 | 644.47 | 99,248.38 | 11/26/2052 |
| Totals | 182,600,000.00 | 8,213,936.10 |  |  |  |  |  |  | 99,248.38 |  |

[^0]*** for calculation of interest, the actual numbers of the interest period is divided by 360

| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Investor Notification

## Distribution of Principal

| Statement to CLN Noteholders |  |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Class | Original Face Value | Beginning Certificate Balance | Number of Notes | Principal Repayment on Reference Claims | Principal Distribution / Early Redemption */** | Loss <br> Allocation | Unjustified Loss Allocation | Ending Certificate Balance | Credit Enhancement |  |  |
|  |  |  |  |  |  |  |  |  | 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\% | 3.72\% | 3.77\% |
| Class E | 15,400,000.00 | 8,213,936.10 | 154 | 0.00 | 308,416.00 | 0.00 | 0.00 | 7,905,520.10 | Excess Spread | Excess Spread | Excess Spread |
| Totals | 182,600,000.00 | 8,213,936.10 |  | 0.00 | 308,416.00 | 0.00 | 0.00 | 7,905,520.10 |  |  |  |

* 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)
* "Principal Distribution" payments rounded to two decimals on a per note basis.

| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Investor Notification

## 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] |  | 101 | 2.85\% | 1,486,329.66 | 0.71\% | 35.92\% | 42.27\% | 57.73\% |
| ]50,000-100,000] |  | 884 | 24.90\% | 29,071,689.40 | 13.88\% | 46.39\% | 42.69\% | 57.31\% |
| ]100,000-150,000] |  | 1,185 | 33.38\% | 64,892,915.12 | 30.98\% | 51.33\% | 50.11\% | 49.89\% |
| ]150,000-200,000] |  | 851 | 23.97\% | 60,535,931.34 | 28.90\% | 52.73\% | 39.55\% | 60.45\% |
| ]200,000-250,000] |  | 347 | 9.77\% | 32,656,665.92 | 15.59\% | 54.65\% | 25.79\% | 74.21\% |
| ]250,000-300,000] |  | 115 | 3.24\% | 11,756,892.52 | 5.61\% | 49.28\% | 16.36\% | 83.64\% |
| ]300,000-350,000] |  | 30 | 0.85\% | 3,344,644.90 | 1.60\% | 46.64\% | 26.20\% | 73.80\% |
| ]350,000-400,000] |  | 16 | 0.45\% | 1,900,461.43 | 0.91\% | 43.02\% | 16.69\% | 83.31\% |
| ]400,000-450,000] |  | 8 | 0.23\% | 1,470,846.16 | 0.70\% | 48.78\% | 15.24\% | 84.76\% |
| ]450,000-500,000] |  | 6 | 0.17\% | 1,088,121.98 | 0.52\% | 29.33\% | 0.00\% | 100.00\% |
| ]500,000-750,000] |  | 6 | 0.17\% | 737,265.17 | 0.35\% | 36.89\% | 13.39\% | 86.61\% |
| ]1,000,000 - |  | 1 | 0.03\% | 503,706.11 | 0.24\% | 33.17\% | 0.00\% | 100.00\% |
|  |  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |
| Minimum: | 10,225.84 |  |  |  |  |  |  |  |
| Maximum: | 1,278,229.70 |  |  |  |  |  |  |  |
| Average: | 142,463.40 | 40 Origi | al Average: | 137,824.53 |  |  |  |  |


| Collection Period: | $02 / 01 / 2023$ | to $04 / 30 / 2023$ | All Amounts in Euro |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Investor Notification

## 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] |  | 1,709 | 48.14\% | 41,999,423.48 | 20.05\% | 27.63\% | 44.17\% | 55.83\% |
| ]50,000-100,000] |  | 1,284 | 36.17\% | 91,499,820.86 | 43.69\% | 48.95\% | 44.00\% | 56.00\% |
| ]100,000-150,000] |  | 425 | 11.97\% | 51,336,429.65 | 24.51\% | 64.03\% | 35.05\% | 64.95\% |
| ]150,000-200,000] |  | 96 | 2.70\% | 16,095,300.62 | 7.68\% | 71.54\% | 17.59\% | 82.41\% |
| ]200,000-250,000] |  | 29 | 0.82\% | 6,297,199.79 | 3.01\% | 77.22\% | 27.44\% | 72.56\% |
| ]250,000-300,000] |  | 5 | 0.14\% | 1,410,721.61 | 0.67\% | 59.31\% | 0.00\% | 100.00\% |
| ]300,000-350,000] |  | 1 | 0.03\% | 302,867.59 | 0.14\% | 31.61\% | 0.00\% | 100.00\% |
| ]500,000-750,000] |  | 1 | 0.03\% | 503,706.11 | 0.24\% | 33.17\% | 0.00\% | 100.00\% |
|  |  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |
| Minimum: | 3.45 | 45 |  |  |  |  |  |  |
| Maximum: | 503,706.11 |  |  |  |  |  |  |  |
| Average: | 58,998.72 | 72 Origi | al Average: | 137,824.53 |  |  |  |  |


| Collection Period: | $02 / 01 / 2023$ | to $04 / 30 / 2023$ | All Amounts in Euro |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Investor Notification

## Current LTAV

| LTAV (\%) | Number of Reference Claims | $\begin{aligned} & \text { Number of } \\ & \text { Reference } \\ & \text { Claims (\%) } \end{aligned}$ | Current Principal Balance | Current Principal Balance (\%) | Weighted Average LTV | Percentage East | Percentage West |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| ]00.00-10.00] | 458 | 12.90\% | 4,097,957.50 | 1.96\% | 6.63\% | 33.11\% | 66.89\% |
| ]10.00-20.00] | 502 | 14.14\% | 13,621,846.26 | 6.50\% | 15.67\% | 33.78\% | 66.22\% |
| ]20.00-30.00] | 519 | 14.62\% | 21,773,812.51 | 10.40\% | 25.28\% | 37.43\% | 62.57\% |
| ]30.00-40.00] | 527 | 14.85\% | 30,957,483.37 | 14.78\% | 35.18\% | 37.84\% | 62.16\% |
| ]40.00-50.00] | 500 | 14.08\% | 36,160,705.60 | 17.26\% | 44.82\% | 43.22\% | 56.78\% |
| ]50.00-60.00] | 385 | 10.85\% | 31,470,531.98 | 15.03\% | 55.39\% | 44.20\% | 55.80\% |
| ]60.00-65.00] | 154 | 4.34\% | 15,567,680.70 | 7.43\% | 62.64\% | 41.98\% | 58.02\% |
| ]65.00-70.00] | 164 | 4.62\% | 15,964,270.40 | 7.62\% | 67.40\% | 39.20\% | 60.80\% |
| ]70.00-75.00] | 94 | 2.65\% | 10,288,427.26 | 4.91\% | 72.26\% | 33.25\% | 66.75\% |
| ]75.00-80.00] | 79 | 2.23\% | 8,835,757.88 | 4.22\% | 77.59\% | 40.88\% | 59.12\% |
| 180.00-85.00] | 45 | 1.27\% | 5,402,278.23 | 2.58\% | 82.37\% | 30.88\% | 69.12\% |
| ]85.00-90.00] | 35 | 0.99\% | 4,184,263.05 | 2.00\% | 88.09\% | 44.42\% | 55.58\% |
| ]90.00-95.00] | 27 | 0.76\% | 3,157,726.96 | 1.51\% | 91.94\% | 50.12\% | 49.88\% |
| ]95.00-100.00] | 26 | 0.73\% | 3,341,489.43 | 1.60\% | 97.42\% | 20.95\% | 79.05\% |
| ]100.00-105.00] | 12 | 0.34\% | 1,523,517.91 | 0.73\% | 102.59\% | 0.00\% | 100.00\% |
| ]105.00-110.00] | 6 | 0.17\% | 761,215.22 | 0.36\% | 107.63\% | 18.58\% | 81.42\% |
| ]110.00-115.00] | 13 | 0.37\% | 1,822,220.39 | 0.87\% | 112.14\% | 0.00\% | 100.00\% |
| ]115.00- | 4 | 0.11\% | 514,285.06 | 0.25\% | 152.52\% | 42.97\% | 57.03\% |
|  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |
| Minimum: | 0.00\% |  |  |  |  |  |  |
| Maximum: | 999.00\% |  |  |  |  |  |  |
| Weighted Average: | 50.97\% Origin | al Weighted A | erage: $\quad 80.83$ |  |  |  |  |


| Collection Period: | $02 / 01 / 2023$ | to $04 / 30 / 2023$ | All Amounts in Euro |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Investor Notification

## 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] | 3,865 | 58.60\% | 119,994,028.73 | 57.29\% | 49.07\% | 36.96\% | 63.04\% |
| ]3.00-3.50] | 937 | 14.21\% | 29,010,110.35 | 13.85\% | 52.89\% | 41.75\% | 58.25\% |
| ]3.50-4.00] | 826 | 12.52\% | 28,130,113.69 | 13.43\% | 52.56\% | 39.95\% | 60.05\% |
| ]4.00-4.50] | 392 | 5.94\% | 13,412,269.72 | 6.40\% | 57.14\% | 38.58\% | 61.42\% |
| ]4.50-5.00] | 211 | 3.20\% | 6,360,866.69 | 3.04\% | 49.82\% | 37.55\% | 62.45\% |
| ]5.00-5.50] | 182 | 2.76\% | 6,081,254.01 | 2.90\% | 51.88\% | 47.11\% | 52.89\% |
| ]5.50-6.00] | 170 | 2.58\% | 6,100,909.19 | 2.91\% | 58.58\% | 49.15\% | 50.85\% |
| ]6.00-6.50] | 11 | 0.17\% | 329,957.06 | 0.16\% | 50.45\% | 63.89\% | 36.11\% |
| ]6.50-7.00] | 2 | 0.03\% | 25,960.27 | 0.01\% | 38.75\% | 100.00\% | 0.00\% |
|  | 6,596 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |
| Minimum: | 0.71\% |  |  |  |  |  |  |
| Maximum: | 6.53\% |  |  |  |  |  |  |
| Weighted Average: | 2.86\% O | inal Weighted | Average: | 32 \% |  |  |  |


| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |$\quad$ All Amounts in Euro

## Investor Notification

## 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 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| ]192-204] | 2 | 0.03\% | 33,627.18 | 0.02\% | 3.66\% | 36.26\% | 0.00\% | 100.00\% |
| ]204-216] | 3 | 0.05\% | 741.96 | 0.00\% | 3.82\% | 0.38\% | 87.38\% | 12.62\% |
| ]216-228] | 144 | 2.18\% | 4,804,110.59 | 2.29\% | 3.29\% | 55.08\% | 40.54\% | 59.46\% |
| ]228-240] | 1,726 | 26.17\% | 55,472,287.54 | 26.49\% | 3.27\% | 55.76\% | 42.40\% | 57.60\% |
| ]240-252] | 1,004 | 15.22\% | 28,127,711.07 | 13.43\% | 3.21\% | 51.41\% | 23.00\% | 77.00\% |
| ]252-264] | 160 | 2.43\% | 4,297,977.75 | 2.05\% | 2.60\% | 50.12\% | 32.17\% | 67.83\% |
| ]264-276] | 160 | 2.43\% | 4,404,486.86 | 2.10\% | 2.67\% | 46.94\% | 29.96\% | 70.04\% |
| ]276-288] | 193 | 2.93\% | 5,498,363.20 | 2.63\% | 2.56\% | 46.64\% | 42.40\% | 57.60\% |
| ]288-300] | 700 | 10.61\% | 21,554,317.91 | 10.29\% | 2.80\% | 49.35\% | 47.18\% | 52.82\% |
| ]300-312] | 469 | 7.11\% | 14,898,449.43 | 7.11\% | 2.71\% | 45.88\% | 26.02\% | 73.98\% |
| ]312-324] | 164 | 2.49\% | 5,424,394.04 | 2.59\% | 2.28\% | 50.76\% | 53.29\% | 46.71\% |
| ]324-336] | 229 | 3.47\% | 7,067,207.88 | 3.37\% | 2.29\% | 45.16\% | 40.69\% | 59.31\% |
| ]336-348] | 280 | 4.24\% | 10,274,398.71 | 4.91\% | 2.22\% | 48.09\% | 47.41\% | 52.59\% |
| ]348-360] | 558 | 8.46\% | 19,314,455.37 | 9.22\% | 2.21\% | 48.88\% | 45.62\% | 54.38\% |
| ]360-372] | 269 | 4.08\% | 8,691,654.75 | 4.15\% | 2.28\% | 44.79\% | 35.83\% | 64.17\% |
| ]372-384] | 46 | 0.70\% | 1,428,849.52 | 0.68\% | 2.33\% | 50.32\% | 51.33\% | 48.67\% |
| ]384-396] | 62 | 0.94\% | 2,685,342.39 | 1.28\% | 2.27\% | 55.72\% | 45.53\% | 54.47\% |
| ]396-408] | 38 | 0.58\% | 1,716,287.03 | 0.82\% | 2.20\% | 61.95\% | 34.90\% | 65.10\% |
| ]408- | 264 | 4.00\% | 9,028,976.33 | 4.31\% | 2.19\% | 46.76\% | 36.53\% | 63.47\% |
| Not Available | 125 | 1.90\% | 4,721,830.20 | 2.25\% | 5.55\% | 57.56\% | 40.85\% | 59.15\% |
|  | 6,596 | 100.00\% | 209,445,469.71 | 100.00\% | 2.86\% | 50.97\% | 38.85\% | 61.15\% |

## Investor Notification

| Minimum*: | 192.45 |  |  |
| :--- | :--- | :--- | :--- |
| Maximum: | 542.00 |  |  |
| Weighted Average*: | 291.12 | Original Weighted Average*: | 136.07 |

* ignoring zero values / not available


## Remaining Term to Next Interest Reset Date

| Remaining Term to Next Interest Reset Date (Months) | Number of Loan Parts | Number of Loan Parts (\%) | Current Principal Balance | Current Principal Balance (\%) | Weighted Average Interest Rate | Weighted Average LTV | Percentage East | Percentage West |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Next Reset Not Available | 190 | 2.88\% | 6,391,011.43 | 3.05\% | 5.05\% | 56.99\% | 34.49\% | 65.51\% |
| ]00-12] | 1,658 | 25.14\% | 47,415,992.57 | 22.64\% | 3.35\% | 51.81\% | 41.24\% | 58.76\% |
| ]12-24] | 1,513 | 22.94\% | 44,786,060.11 | 21.38\% | 3.07\% | 54.33\% | 36.14\% | 63.86\% |
| ]24-36] | 503 | 7.63\% | 14,387,466.26 | 6.87\% | 2.57\% | 46.80\% | 28.77\% | 71.23\% |
| ]36-48] | 324 | 4.91\% | 9,308,012.76 | 4.44\% | 2.31\% | 42.19\% | 28.52\% | 71.48\% |
| ]48-60] | 437 | 6.63\% | 13,345,033.74 | 6.37\% | 2.63\% | 47.11\% | 38.52\% | 61.48\% |
| ]60-72] | 396 | 6.00\% | 13,351,095.87 | 6.37\% | 2.61\% | 43.20\% | 37.87\% | 62.13\% |
| ]72-84] | 498 | 7.55\% | 17,872,128.72 | 8.53\% | 2.51\% | 51.05\% | 38.69\% | 61.31\% |
| ]84-96] | 231 | 3.50\% | 7,794,280.64 | 3.72\% | 2.03\% | 46.14\% | 42.10\% | 57.90\% |
| ]96-108] | 217 | 3.29\% | 8,472,016.21 | 4.04\% | 1.79\% | 52.62\% | 49.39\% | 50.61\% |
| ]108-120] | 385 | 5.84\% | 15,528,644.51 | 7.41\% | 2.60\% | 52.86\% | 46.16\% | 53.84\% |
| ]120-132] | 55 | 0.83\% | 2,253,695.63 | 1.08\% | 2.79\% | 50.95\% | 41.95\% | 58.05\% |
| ]132-144] | 77 | 1.17\% | 3,038,786.50 | 1.45\% | 2.21\% | 58.58\% | 41.71\% | 58.29\% |
| ]144-156] | 30 | 0.45\% | 1,467,671.11 | 0.70\% | 2.26\% | 55.78\% | 49.20\% | 50.80\% |
| ]156-168] | 34 | 0.52\% | 1,609,953.61 | 0.77\% | 2.04\% | 59.49\% | 19.19\% | 80.81\% |
| ]168-180] | 33 | 0.50\% | 1,643,660.56 | 0.78\% | 2.32\% | 60.81\% | 68.75\% | 31.25\% |
| ]180-192] | 7 | 0.11\% | 361,903.58 | 0.17\% | 2.34\% | 47.07\% | 79.87\% | 20.13\% |
| ]192-204] | 2 | 0.03\% | 57,525.92 | 0.03\% | 1.80\% | 23.29\% | 0.00\% | 100.00\% |
| ]204-216] | 2 | 0.03\% | 84,419.04 | 0.04\% | 2.19\% | 52.76\% | 100.00\% | 0.00\% |
| ]216-228] | 4 | 0.06\% | 276,110.94 | 0.13\% | 2.87\% | 61.58\% | 46.60\% | 53.40\% |
|  | 6,596 | 100.00\% | 209,445,469.71 | 100.00\% | 2.86\% | 50.97\% | 38.85\% | 61.15\% |


| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Investor Notification

| Minimum*: | 1.00 |  |  |
| :--- | ---: | :--- | ---: |
| Maximum: | 223.00 |  |  |
| Weighted Average*: | 48.90 | Original Weighted Average*: | 82.21 |

* ignoring zero values / not available


## 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] | 148 | 4.17\% | 10,099,915.27 | 4.82\% | 57.16\% | 38.87\% | 61.13\% |
| ]216-228] | 1,278 | 36.00\% | 82,989,737.99 | 39.62\% | 54.95\% | 38.31\% | 61.69\% |
| ]228-240] | 838 | 23.61\% | 51,494,709.99 | 24.59\% | 51.12\% | 40.64\% | 59.36\% |
| ]240-252] | 278 | 7.83\% | 17,569,418.59 | 8.39\% | 49.73\% | 34.22\% | 65.78\% |
| ]252-264] | 158 | 4.45\% | 9,242,897.88 | 4.41\% | 47.29\% | 47.20\% | 52.80\% |
| ]264-276] | 138 | 3.89\% | 7,141,597.38 | 3.41\% | 47.12\% | 52.12\% | 47.88\% |
| ]276-288] | 150 | 4.23\% | 7,350,975.80 | 3.51\% | 45.92\% | 46.77\% | 53.23\% |
| ]288-300] | 190 | 5.35\% | 6,762,331.11 | 3.23\% | 35.34\% | 19.31\% | 80.69\% |
| ]300-312] | 108 | 3.04\% | 4,384,253.14 | 2.09\% | 37.81\% | 33.60\% | 66.40\% |
| ]312-324] | 39 | 1.10\% | 1,804,794.22 | 0.86\% | 32.24\% | 35.54\% | 64.46\% |
| ]324-336] | 54 | 1.52\% | 3,080,414.11 | 1.47\% | 39.15\% | 30.49\% | 69.51\% |
| ]336-348] | 40 | 1.13\% | 1,969,528.85 | 0.94\% | 44.11\% | 51.33\% | 48.67\% |
| ]348-360] | 60 | 1.69\% | 2,871,245.97 | 1.37\% | 46.16\% | 53.63\% | 46.37\% |
| ]360-372] | 19 | 0.54\% | 659,632.10 | 0.31\% | 30.44\% | 40.65\% | 59.35\% |
| ]372-384] | 6 | 0.17\% | 521,349.09 | 0.25\% | 47.76\% | 0.00\% | 100.00\% |
| ]384-396] | 2 | 0.06\% | 33,365.86 | 0.02\% | 21.35\% | 0.00\% | 100.00\% |
| ]396-408] | 16 | 0.45\% | 668,598.26 | 0.32\% | 65.98\% | 0.00\% | 100.00\% |
| ]408-420] | 16 | 0.45\% | 444,067.80 | 0.21\% | 37.08\% | 0.00\% | 100.00\% |
|  | 12 | 0.34\% | 356,636.30 | 0.17\% | 28.28\% | 0.00\% | 100.00\% |
|  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |


| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |$\quad$ All Amounts in Euro

## Investor Notification

| Minimum: | 214.48 |  |  |
| :--- | :--- | :--- | :--- |
| Maximum: | 479.00 |  |  |
| Weighted Average: | 243.25 | 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 | 2,277 | 34.52\% | 80,680,690.55 | 38.52\% | 51.03\% | 57.87\% | 42.13\% |
| Purchase Of Existing Building | 2,264 | 34.32\% | 65,681,357.67 | 31.36\% | 54.76\% | 19.52\% | 80.48\% |
| Refinance (external) | 669 | 10.14\% | 22,903,145.33 | 10.94\% | 46.43\% | 34.73\% | 65.27\% |
| Purchase Of Newly Constructed Building | 672 | 10.19\% | 22,820,855.91 | 10.90\% | 49.57\% | 28.34\% | 71.66\% |
| Purchase Of Existing Building Including Modernisation | 249 | 3.78\% | 6,622,362.82 | 3.16\% | 52.68\% | 51.45\% | 48.55\% |
| Other Non-Commercial Use | 237 | 3.59\% | 5,478,064.06 | 2.62\% | 37.57\% | 16.44\% | 83.56\% |
| Purchase Of Existing Building including Refurbishment | 68 | 1.03\% | 1,662,347.58 | 0.79\% | 50.29\% | 61.43\% | 38.57\% |
| Modernisation | 73 | 1.11\% | 1,417,563.34 | 0.68\% | 33.22\% | 65.23\% | 34.77\% |
| Conversion/Modification | 33 | 0.50\% | 829,332.07 | 0.40\% | 32.16\% | 46.22\% | 53.78\% |
| Supplemental Unit / Addition to Existing Building | 15 | 0.23\% | 396,839.09 | 0.19\% | 40.69\% | 70.43\% | 29.57\% |
| Purchase Of Existing Building with Supplemental Unit | 13 | 0.20\% | 342,532.97 | 0.16\% | 29.96\% | 50.54\% | 49.46\% |
| Refinance (internal) | 15 | 0.23\% | 334,886.71 | 0.16\% | 47.91\% | 20.75\% | 79.25\% |
| Refurbishment | 10 | 0.15\% | 220,993.30 | 0.11\% | 44.62\% | 93.05\% | 6.95\% |
| Prolongation | 1 | 0.02\% | 54,498.31 | 0.03\% | 21.93\% | 100.00\% | 0.00\% |
|  | 6,596 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |


| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |$\quad$ All Amounts in Euro

## Investor Notification

## 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 | 3,148 | 88.68\% | 186,804,544.67 | 89.19\% | 52.40\% | 40.49\% | 59.51\% |
| Non-owner occupied | 247 | 6.96\% | 14,564,690.33 | 6.95\% | 40.01\% | 20.51\% | 79.49\% |
| Combined Usage | 155 | 4.37\% | 8,076,234.71 | 3.86\% | 37.49\% | 33.96\% | 66.04\% |
|  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |

## 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 | 494 | 13.92\% | 25,950,114.97 | 12.39\% | 50.67\% | 100.00\% | 0.00\% |
| 1 | 728 | 20.51\% | 40,171,967.18 | 19.18\% | 48.24\% | 87.41\% | 12.59\% |
| 2 | 453 | 12.76\% | 27,816,178.33 | 13.28\% | 51.56\% | 7.36\% | 92.64\% |
| 3 | 554 | 15.61\% | 33,367,827.28 | 15.93\% | 50.00\% | 36.67\% | 63.33\% |
| 4 | 334 | 9.41\% | 20,244,779.99 | 9.67\% | 52.93\% | 0.00\% | 100.00\% |
| 5 | 393 | 11.07\% | 24,202,698.35 | 11.56\% | 51.94\% | 0.00\% | 100.00\% |
| 6 | 153 | 4.31\% | 10,394,077.27 | 4.96\% | 52.53\% | 0.00\% | 100.00\% |
| 7 | 172 | 4.85\% | 10,613,304.18 | 5.07\% | 55.40\% | 0.00\% | 100.00\% |
| 8 | 89 | 2.51\% | 5,445,031.63 | 2.60\% | 50.43\% | 0.00\% | 100.00\% |
| 9 | 180 | 5.07\% | 11,239,490.53 | 5.37\% | 51.77\% | 53.47\% | 46.53\% |
|  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |

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

## Investor Notification

## 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 | 135 | 3.80\% | 5,844,525.36 | 2.79\% | 11,066,830.92 | 53.11\% | 32.31\% | 67.69\% |
| No | 3,415 | 96.20\% | 203,600,944.35 | 97.21\% | 0.00 | 50.90\% | 39.03\% | 60.97\% |
|  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 11,066,830.92 | 50.97\% | 38.85\% | 61.15\% |

## 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 | 3,258 | 91.77\% | 192,181,107.78 | 91.76\% | 51.17\% | 38.80\% | 61.20\% |
| Self-Employed | 292 | 8.23\% | 17,264,361.93 | 8.24\% | 48.70\% | 39.34\% | 60.66\% |
|  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |

## 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 | 130 | 1.97\% | 4,964,577.38 | 2.37\% | 56.19\% | 41.31\% | 58.69\% |
| Fixed Interest Rate | 6,466 | 98.03\% | 204,480,892.33 | 97.63\% | 50.84\% | 38.79\% | 61.21\% |
|  | 6,596 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |


| Collection Period: | 02/01/2023 | to 04/30/2023 | All Amounts in Euro |  |
| :---: | :---: | :---: | :---: | :---: |
| Determination Date: | 04/12/2023 |  | All Amounts in Euro |  |
| Delivery to Trustee: | 05/10/2023 |  |  | Reference Pool Servicer: Deutsche Bank AG |
| Trustee Confirmation: | 05/15/2023 |  |  |  |
| Payment Date: | 05/26/2023 |  |  | ge 16 of 24 |
| Early Redemption Date: | 11/28/2011 |  |  | Page 16 of 24 |

## Investor Notification

## 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 | 6,451 | 97.80\% | 205,881,828.22 | 98.30\% | 51.07\% | 39.15\% | 60.85\% |
| Quarterly | 145 | 2.20\% | 3,563,641.49 | 1.70\% | 44.98\% | 21.09\% | 78.91\% |
|  | 6,596 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |

## 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 | 356 | 5.40\% | 19,586,309.54 | 9.35\% | 82.50\% | 31.53\% | 68.47\% |
| Monthly | 6,094 | 92.39\% | 186,263,738.98 | 88.93\% | 47.76\% | 39.94\% | 60.06\% |
| Two-Monthly | 1 | 0.02\% | 31,779.70 | 0.02\% | 63.82\% | 100.00\% | 0.00\% |
| Quarterly | 141 | 2.14\% | 3,559,258.90 | 1.70\% | 45.02\% | 20.99\% | 79.01\% |
| Semi-Annually | 4 | 0.06\% | 4,382.59 | 0.00\% | 13.86\% | 100.00\% | 0.00\% |
|  | 6,596 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |


| Collection Period: | $02 / 01 / 2023$ | to $04 / 30 / 2023$ | All Amounts in Euro |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Investor Notification

## Top 20 Borrowers

| Top 20 Borrowers | Number of Reference Claims | $\begin{aligned} & \text { Number of } \\ & \text { Reference } \\ & \text { Claims (\%) } \end{aligned}$ | Current Principal Balance | Current Principal Balance (\%) | Weighted Average LTV | Percentage East | Percentage West |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 1 | 0.03\% | 503,706.11 | 0.24\% | 33.17\% | 0.00\% | 100.00\% |
| 2 | 1 | 0.03\% | 302,867.59 | 0.14\% | 31.61\% | 0.00\% | 100.00\% |
| 3 | 1 | 0.03\% | 299,950.03 | 0.14\% | 40.42\% | 0.00\% | 100.00\% |
| 4 | 1 | 0.03\% | 299,285.90 | 0.14\% | 64.92\% | 0.00\% | 100.00\% |
| 5 | 1 | 0.03\% | 288,629.62 | 0.14\% | 52.96\% | 0.00\% | 100.00\% |
| 6 | 1 | 0.03\% | 264,000.00 | 0.13\% | 97.06\% | 0.00\% | 100.00\% |
| 7 | 1 | 0.03\% | 258,856.06 | 0.12\% | 43.27\% | 0.00\% | 100.00\% |
| 8 | 2 | 0.06\% | 254,201.21 | 0.12\% | 40.33\% | 0.00\% | 100.00\% |
| 9 | 1 | 0.03\% | 241,000.00 | 0.12\% | 111.57\% | 0.00\% | 100.00\% |
| 10 | 1 | 0.03\% | 240,056.19 | 0.11\% | 37.56\% | 0.00\% | 100.00\% |
| 11 | 1 | 0.03\% | 236,783.39 | 0.11\% | 71.32\% | 0.00\% | 100.00\% |
| 12 | 1 | 0.03\% | 235,034.48 | 0.11\% | 78.61\% | 0.00\% | 100.00\% |
| 13 | 1 | 0.03\% | 233,137.75 | 0.11\% | 61.84\% | 0.00\% | 100.00\% |
| 14 | 1 | 0.03\% | 231,000.00 | 0.11\% | 97.47\% | 0.00\% | 100.00\% |
| 15 | 1 | 0.03\% | 230,622.96 | 0.11\% | 59.90\% | 0.00\% | 100.00\% |
| 16 | 1 | 0.03\% | 224,871.34 | 0.11\% | 77.28\% | 100.00\% | 0.00\% |
| 17 | 1 | 0.03\% | 224,214.20 | 0.11\% | 83.35\% | 100.00\% | 0.00\% |
| 18 | 1 | 0.03\% | 222,000.00 | 0.11\% | 113.41\% | 0.00\% | 100.00\% |
| 19 | 1 | 0.03\% | 221,000.00 | 0.11\% | 125.28\% | 100.00\% | 0.00\% |
| 20 | 1 | 0.03\% | 218,577.18 | 0.10\% | 79.17\% | 0.00\% | 100.00\% |
| Other | 3,529 | 99.41\% | 204,215,675.70 | 97.50\% | 50.56\% | 39.51\% | 60.49\% |
|  | 3,550 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |


| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Investor Notification

## 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 | 3,531 | 99.46\% | 3,531 | 99.75\% | 208,567,038.73 | 99.58\% | 59,067.41 | 50.98\% | 38.96\% | 61.04\% |
| 2 | 16 | 0.45\% | 8 | 0.23\% | 772,164.56 | 0.37\% | 96,520.57 | 49.78\% | 8.98\% | 91.02\% |
| 3 | 3 | 0.08\% | 1 | 0.03\% | 106,266.42 | 0.05\% | 106,266.42 | 22.25\% | 21.92\% | 78.08\% |
|  | 3,550 | 100.00\% | 3,540 | 100.00\% | 209,445,469.71 | 100.00\% | 59,165.39 | 50.97\% | 38.85\% | 61.15\% |

## 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] | 1,703 | 47.97\% | 1,700 | 48.02\% | 41,811,399.38 | 19.96\% | 27.60\% | 44.15\% | 55.85\% |
| ]50,000-100,000] | 1,283 | 36.14\% | 1,281 | 36.19\% | 91,276,920.82 | 43.58\% | 48.89\% | 44.18\% | 55.82\% |
| ]100,000-150,000] | 428 | 12.06\% | 425 | 12.01\% | 51,332,606.93 | 24.51\% | 63.94\% | 35.09\% | 64.91\% |
| ]150,000-200,000] | 98 | 2.76\% | 97 | 2.74\% | 16,255,846.27 | 7.76\% | 71.93\% | 17.41\% | 82.59\% |
| ]200,000-250,000] | 29 | 0.82\% | 29 | 0.82\% | 6,297,199.79 | 3.01\% | 77.22\% | 27.44\% | 72.56\% |
| ]250,000-300,000] | 7 | 0.20\% | 6 | 0.17\% | 1,664,922.82 | 0.79\% | 56.41\% | 0.00\% | 100.00\% |
| ]300,000-350,000] | 1 | 0.03\% | 1 | 0.03\% | 302,867.59 | 0.14\% | 31.61\% | 0.00\% | 100.00\% |
| ]500,000-750,000] | 1 | 0.03\% | 1 | 0.03\% | 503,706.11 | 0.24\% | 33.17\% | 0.00\% | 100.00\% |
|  | 3,550 | 100.00\% | 3,540 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |


| Minimum: | 3.45 |
| :--- | ---: |
| Maximum: | $503,706.11$ |
| Average: | $59,165.39$ |

## Investor Notification

## 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] | 654 | 9.92\% | 3,179,845.65 | 1.52\% | 24.81\% | 37.49\% | 62.51\% |
| ]24-48] | 551 | 8.35\% | 7,205,865.86 | 3.44\% | 21.61\% | 36.22\% | 63.78\% |
| ]48-72] | 671 | 10.17\% | 13,530,978.59 | 6.46\% | 28.49\% | 43.16\% | 56.84\% |
| ]72-96] | 696 | 10.55\% | 18,709,021.63 | 8.93\% | 36.11\% | 41.46\% | 58.54\% |
| ]96-120] | 696 | 10.55\% | 20,840,226.94 | 9.95\% | 42.15\% | 42.66\% | 57.34\% |
| ]120-144] | 639 | 9.69\% | 21,894,998.75 | 10.45\% | 46.54\% | 43.16\% | 56.84\% |
| ]144-168] | 436 | 6.61\% | 17,597,195.81 | 8.40\% | 51.27\% | 38.76\% | 61.24\% |
| ]168-192] | 477 | 7.23\% | 20,758,817.21 | 9.91\% | 62.52\% | 34.91\% | 65.09\% |
| ]192-216] | 385 | 5.84\% | 19,381,937.20 | 9.25\% | 67.21\% | 31.62\% | 68.38\% |
| ]216-240] | 248 | 3.76\% | 11,203,007.12 | 5.35\% | 59.10\% | 43.99\% | 56.01\% |
| ]240-264] | 233 | 3.53\% | 10,802,735.88 | 5.16\% | 60.63\% | 41.26\% | 58.74\% |
| ]264-288] | 167 | 2.53\% | 8,134,500.85 | 3.88\% | 56.42\% | 37.70\% | 62.30\% |
| ]288-312] | 156 | 2.37\% | 7,471,184.27 | 3.57\% | 60.05\% | 36.05\% | 63.95\% |
| ]312-336] | 587 | 8.90\% | 28,735,153.95 | 13.72\% | 61.04\% | 35.77\% | 64.23\% |
|  | 6,596 | 100.00\% | 209,445,469.71 | 100.00\% | 50.97\% | 38.85\% | 61.15\% |


| Minimum: | 1.00 |
| :--- | ---: |
| Maximum: | 331.00 |
| Weighted Average: | 179.18 |


| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Amortisation and LTAV



## Delinquency Profile

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


| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |

## Loss Performance and Credit Events



## Pool History

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


| Collection Period: | $02 / 01 / 2023$ |
| :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |
| Delivery to Trustee: | $05 / 10 / 2023$ |
| Trustee Confirmation: | $05 / 15 / 2023$ |
| Payment Date: | $05 / 26 / 2023$ |

## Investor Notification

PB Domicile 2006-1

| 34 | 10/31/2014 | 33.81\% | 67.62\% | 12.07 | 0.26\% | 0.71\% | 4.25\% | 1.32\% | 0.07\% | 0.92\% | 0.11\% | 0.10\% | 0.48\% | 0.11\% | 1.01\% | 849,059,895.96 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 35 | 01/31/2015 | 31.14\% | 66.41\% | 12.44 | 0.26\% | 0.72\% | 4.81\% | 0.77\% | 0.02\% | 1.02\% | 0.18\% | 0.13\% | 0.51\% | 0.10\% | 1.17\% | 781,997,721.67 |
| 36 | 04/30/2015 | 28.43\% | 65.27\% | 12.79 | 0.26\% | 0.73\% | 5.18\% | 1.71\% | 0.10\% | 0.97\% | 0.13\% | 0.05\% | 0.39\% | 0.03\% | 1.26\% | 713,960,200.15 |
| 37 | 07/31/2015 | 26.71\% | 64.55\% | 13.12 | 0.27\% | 0.74\% | 5.40\% | 1.67\% | 0.07\% | 0.51\% | 0.27\% | 0.20\% | 0.23\% | 0.10\% | 1.08\% | 670,775,331.03 |
| 38 | 10/31/2015 | 25.38\% | 64.33\% | 13.42 | 0.27\% | 0.76\% | 5.61\% | 0.12\% | 0.00\% | 0.62\% | 0.09\% | 0.13\% | 0.15\% | 0.10\% | 0.97\% | 637,413,741.16 |
| 39 | 01/31/2016 | 24.11\% | 64.66\% | 13.70 | 0.27\% | 0.76\% | 5.59\% | 0.09\% | 0.00\% | 0.43\% | 0.17\% | 0.06\% | 0.05\% | 0.00\% | 0.85\% | 605,554,682.44 |
| 40 | 04/30/2016 | 23.35\% | 64.30\% | 13.94 | 0.27\% | 0.76\% | 5.72\% | 0.10\% | 0.00\% | 0.44\% | 0.24\% | 0.03\% | 0.18\% | 0.08\% | 0.69\% | 586,450,779.23 |
| 41 | 07/31/2016 | 22.64\% | 63.98\% | 14.16 | 0.27\% | 0.76\% | 5.82\% | 0.19\% | 0.00\% | 0.35\% | 0.25\% | 0.12\% | 0.03\% | 0.14\% | 0.72\% | 568,533,587.78 |
| 42 | 10/31/2016 | 21.88\% | 63.28\% | 14.40 | 0.27\% | 0.77\% | 5.78\% | 1.53\% | 0.04\% | 0.48\% | 0.31\% | 0.15\% | 0.06\% | 0.08\% | 0.62\% | 549,452,045.17 |
| 43 | 01/31/2017 | 21.16\% | 62.70\% | 14.64 | 0.28\% | 0.80\% | 5.83\% | 1.56\% | 0.09\% | 0.43\% | 0.09\% | 0.06\% | 0.01\% | 0.10\% | 0.68\% | 531,347,969.43 |
| 44 | 04/30/2017 | 20.70\% | 62.34\% | 14.88 | 0.28\% | 0.80\% | 5.84\% | 0.21\% | 0.03\% | 0.22\% | 0.09\% | 0.01\% | 0.11\% | 0.03\% | 0.49\% | 519,847,340.36 |
| 45 | 07/31/2017 | 20.09\% | 61.77\% | 15.12 | 0.28\% | 0.81\% | 5.86\% | 1.86\% | 0.06\% | 0.24\% | 0.11\% | 0.09\% | 0.10\% | $0.03 \%$ | 0.49\% | 504,469,267.09 |
| 46 | 10/31/2017 | 19.51\% | 61.35\% | 15.35 | 0.28\% | 0.81\% | 5.83\% | 0.05\% | 0.01\% | 0.33\% | $0.04 \%$ | $0.06 \%$ | $0.05 \%$ | $0.01 \%$ | $0.43 \%$ | $489,899,476.70$ |
| 47 | 01/31/2018 | 18.87\% | 60.94\% | 15.55 | 0.28\% | 0.81\% | 5.88\% | 1.94\% | 0.03\% | 0.36\% | 0.23\% | 0.06\% | 0.05\% | 0.02\% | 0.44\% | 473,805,303.86 |
| 48 | 04/30/2018 | 18.16\% | 60.45\% | 15.76 | 0.28\% | 0.81\% | 5.94\% | 1.97\% | 0.11\% | 0.49\% | 0.22\% | 0.00\% | 0.08\% | 0.05\% | 0.31\% | 456,104,864.30 |
| 49 | 07/31/2018 | 17.49\% | 60.04\% | 15.98 | 0.28\% | 0.81\% | 5.95\% | 2.13\% | 0.13\% | 0.50\% | 0.16\% | 0.05\% | 0.13\% | 0.02\% | 0.32\% | 439,209,161.82 |
| 50 | 10/31/2018 | 16.81\% | 59.44\% | 16.15 | 0.28\% | 0.81\% | 5.96\% | 2.15\% | 0.03\% | 0.36\% | 0.15\% | 0.12\% | 0.06\% | 0.07\% | 0.33\% | 422,220,602.34 |
| 51 | 01/31/2019 | 16.10\% | 59.01\% | 16.36 | 0.28\% | 0.81\% | 6.06\% | 1.96\% | 0.03\% | 0.54\% | 0.08\% | 0.21\% | 0.09\% | 0.09\% | 0.29\% | 404,210,690.57 |
| 52 | 04/30/2019 | 15.47\% | 58.60\% | 16.58 | 0.28\% | 0.81\% | 6.27\% | 2.20\% | 0.05\% | 0.22\% | 0.24\% | 0.00\% | 0.09\% | 0.10\% | 0.53\% | 388,572,660.16 |
| 53 | 07/31/2019 | 14.86\% | 58.16\% | 16.81 | 0.28\% | 0.81\% | 6.48\% | 2.01\% | 0.05\% | 0.33\% | 0.17\% | 0.19\% | 0.06\% | 0.02\% | 0.48\% | 373,116,359.96 |
| 54 | 10/31/2019 | 14.34\% | 57.82\% | 17.04 | 0.28\% | 0.81\% | 6.66\% | 1.95\% | 0.13\% | 0.41\% | 0.02\% | 0.19\% | 0.16\% | 0.10\% | 0.44\% | 360,155,850.59 |
| 55 | 01/31/2020 | 13.79\% | 57.34\% | 17.26 | 0.28\% | 0.81\% | 6.61\% | 1.98\% | 0.11\% | 0.35\% | 0.12\% | 0.14\% | $0.04 \%$ | $0.08 \%$ | 0.45\% | $346,324,689.45$ |
| 56 | 04/30/2020 | 13.38\% | 56.86\% | 17.49 | 0.28\% | 0.81\% | 6.86\% | 3.06\% | 0.04\% | 0.69\% | 0.15\% | 0.07\% | 0.17\% | $0.03 \%$ | 0.59\% | 335,868,122.50 |
| 57 | 07/31/2020 | 12.93\% | 56.46\% | 17.72 | 0.28\% | 0.81\% | 7.06\% | 2.33\% | 0.10\% | 0.36\% | 0.14\% | 0.13\% | 0.28\% | 0.06\% | 0.60\% | 324,582,774.39 |
| 58 | 10/31/2020 | 12.47\% | 56.04\% | 17.95 | 0.29\% | 0.82\% | 7.10\% | 2.19\% | 0.04\% | 0.19\% | 0.20\% | 0.06\% | 0.06\% | 0.08\% | 0.45\% | 313,262,253.60 |
| 59 | 01/31/2021 | 12.06\% | 55.50\% | 18.18 | 0.27\% | 0.82\% | 7.18\% | 2.68\% | 0.08\% | 0.48\% | 0.09\% | 0.18\% | 0.00\% | 0.08\% | 0.39\% | 302,782,285.40 |
| 60 | 04/30/2021 | 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 | 8.80\% | 51.68\% | 20.05 | 0.28\% | 0.83\% | 7.71\% | 2.35\% | 0.02\% | 0.48\% | 0.27\% | 0.03\% | 0.19\% | 0.00\% | 0.41\% | 220,964,327.99 |
| 68 | 04/30/2023 | 8.34\% | 50.97\% | 20.27 | 0.28\% | 0.83\% | 8.02\% | 2.21\% | 0.09\% | 0.50\% | 0.04\% | 0.09\% | 0.17\% | 0.12\% | 0.24\% | 209,445,469.71 |

*: 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.-

| Collection Period: | $02 / 01 / 2023$ | to | $04 / 30 / 2023$ |
| :--- | :--- | :--- | :--- |
| Determination Date: | $04 / 12 / 2023$ |  |  |
| Delivery to Trustee: | $05 / 10 / 2023$ |  |  |
| Trustee Confirmation: | $05 / 15 / 2023$ |  |  |
| Payment Date: | $05 / 26 / 2023$ |  |  |
| Early Redemption Date: | $11 / 28 / 2011$ |  |  |


[^0]:    * interest period for 88 days from $02 / 27 / 2023$ to $05 / 25 / 2023$ (both inclusive) is based on 3-Months Euribor at $02 / 23 / 20232.693 \%$
    ** "Total Interest Distribution" payments rounded to two decimals on a per note basis,

