

# PB Domicile 2006-1 PLC - Investor Report

## Investor Notification



**Determination Date:** 04/12/2018

**Reference Period:** 02/01/2018 to 04/30/2018

**Interest Period on Notes:** 02/26/2018 to 05/27/2018

**Fixed EURIBOR:** -0.328%

### The Bank, Servicer and Determination Agent

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

### The Issuer

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Dublin 1  
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Rating:  
A-1 (Standard & Poor's)  
Prime-1 (Moody's)  
F1 (Fitch Ratings)

### The Corporate Administrator

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### The Trustee

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### Rating Agency

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### Rating Agency

Moody's Investor Service  
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### Rating Agency

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## Early Redemption Notification

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

## Key Characteristics

|  | Current        | Initial          |
|--|----------------|------------------|
| Number of Reference Claims ( <i>Hauptvertragsnummern</i> ):  | 6,016          | 19,510           |
| Number of Loan Parts ( <i>Vertragsnummern</i> ):   | 11,212         | 41,394           |
| Number of Borrowers:   | 5,992          | 19,401           |
| Number of Properties:  | 6,022          | 19,510           |
| Current Principal Balance ( <i>in Euro</i> ):  | 456,104,864.30 | 2,511,131,720.59 |
| Weighted Average Interest Rate:  | 3.60%          | 5.32 %           |
| Weighted Average Remaining Term to Next Interest Reset Date in Months ( <i>ignoring zero values / not available</i> ): | 63.94          | 82.00            |
| Weighted Average LTV:  | 60.45%         | 80.83%           |
| Weighted Average Seasoning (in Months):  | 189.10         | 53.77            |

## Reference Claim Information

|   |               |
|---|---------------|
| <b>Original Number of Reference Claims:</b>       | <b>19,510</b> |
| Repaid Reference Claims prior to this Period:     | 13,102        |
| Removed Reference Claims prior to this Period:    | 80            |
| Liquidated Reference Claims prior to this Period: | 158           |
| <b>Beginning Number of Reference Claims:</b>      | <b>6,170</b>  |
| Number of Reference Claims paid in full:          | 150           |
| Number of Removed Reference Claims:               | 4             |
| Number of Liquidated Reference Claims:            | 0             |
| <b>Ending Number of Reference Claims:</b>         | <b>6,016</b>  |

## Remittance Distribution Data

|  |                         |
|--|-------------------------|
| <b>Original Principal Balance:</b>           | <b>2,511,131,720.59</b> |
| Received Principal prior to this Period:     | 2,021,591,498.03        |
| Removed Principal prior to this Period:      | 8,643,742.88            |
| Realised Losses prior to this Period:        | 7,091,175.82            |
| <b>Beginning Principal Balance:</b>          | <b>473,805,303.86</b>   |
| Received Principal:                          | 17,491,979.25           |
| <i>Thereof Prepayment:</i>                   | 970,650.02              |
| Late Recoveries:                             | 4,819.51                |
| Removed Principal:                           | 208,460.31              |
| Net Liquidation Proceeds (excl. Prior Liens) | 0.00                    |
| <b>Total Principal Repayment:</b>            | <b>17,705,259.07</b>    |
| Realised Losses:                             | 0.00                    |
| Late Recoveries: (*)                         | -4,819.51               |
| <b>Ending Principal Balance:</b>             | <b>456,104,864.30</b>   |
| Constant Payment Rate (annualized):          | 15.81%                  |

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

## Delinquency Profile

|   | Number of Reference Claims | Principal Delinquent | Principal Outstanding |
|---|----------------------------|----------------------|-----------------------|
| 0 days  | 92                         | 554,771.42           | 9,007,766.87          |
| 1 - 29 days                                   | 4                          | 1,698.10             | 504,374.64            |
| 30 - 59 days                                  | 30                         | 615,064.20           | 2,220,638.10          |
| 60 - 89 days                                  | 12                         | 136,306.29           | 987,601.70            |
| <i>Aggregated Delinquencies &lt; 90 days</i>  | <i>138</i>                 | <i>1,307,840.01</i>  | <i>12,720,381.31</i>  |
| 90 - 119 days                                 | 0                          | 0.00                 | 0.00                  |
| 120 - 149 days                                | 7                          | 43,380.35            | 368,432.92            |
| 150 - 179 days                                | 4                          | 5,552.98             | 232,013.81            |
| >= 180 days                                   | 24                         | 599,776.72           | 1,436,669.14          |
| <i>Aggregated Delinquencies &gt;= 90 days</i> | <i>35</i>                  | <i>648,710.05</i>    | <i>2,037,115.87</i>   |
| <b>Aggregated Delinquencies Overall:</b>      | <b>173</b>                 | <b>1,956,550.06</b>  | <b>14,757,497.18</b>  |

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

|                        |                          |
|------------------------|--------------------------|
| Collection Period:     | 02/01/2018 to 04/30/2018 |
| Determination Date:    | 04/12/2018               |
| Delivery to Trustee:   | 05/15/2018               |
| Trustee Confirmation:  | 05/18/2018               |
| Payment Date:          | 05/28/2018               |
| Early Redemption Date: | 11/28/2011               |

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## Non Compliant Reference Claims

|                                    | Number of<br>Reference Claims | Principal<br>Outstanding |
|------------------------------------|-------------------------------|--------------------------|
| Non Compliances in Current Period  | 4                             | 208,460.31               |
| Non Compliances from older Periods | 80                            | 8,643,742.88             |
|                                    | <b>84</b>                     | <b>8,852,203.19</b>      |

## Excess Spread

|   |                   |
|---|-------------------|
| <b>Excess Spread Amount in Current Period:</b>  | <b>604,553.08</b> |
| Realised Losses in Current Period:              | 0.00              |
| Extinction of Excess Spread:                    | -604,553.08       |
| <b>Excess Spread as of End of Payment Date:</b> | <b>0.00</b>       |

## Aggregated Reference Claim Information

|   | Aggregated<br>Balance | Number of<br>Reference Claims |
|---|-----------------------|-------------------------------|
| <b>Total of Repaid Reference Claims</b>                       | 2,039,088,296.79      | 13,252                        |
| <b>Total of Removed Reference Claims</b>                      | 8,852,203.19          | 84                            |
| <b>Total Principal Balance of Liquidated Reference Claims</b> | 15,064,025.61         | 158                           |
| <b>Total Realised Losses:</b>                                 | 7,086,356.31          |                               |

## Credit Event Profile

|   | Number of<br>Reference<br>Claims | Principal<br>Delinquent | Principal<br>Outstanding | Principal<br>Outstanding at<br>Credit Event |
|---|----------------------------------|-------------------------|--------------------------|---|
| Credit Events in Current Period   | 5                                | 44,481.42               | 235,467.52               | 235,467.52                                  |
| Credit Events from older Periods<br>excluding Reference Claims repaid to zero<br><i>Thereof Normal Performing Again (*)</i> | 286                              | 653,200.28              | 26,854,794.02            | 34,532,332.58                               |
|   | <b>260</b>                       | <b>45,388.18</b>        | <b>25,018,104.86</b>     | <b>32,341,069.35</b>                        |
|   | <b>291</b>                       | <b>697,681.70</b>       | <b>27,090,261.54</b>     | <b>34,767,800.10</b>                        |

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

## Remittance Realised Loss

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

(\*) 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 |
|---|-------------------------------|---------------------|-----------------------|
| <b>Total of Overdue Reference Claims:</b> | <b>176</b>                    | <b>351,470.42</b>   | <b>15,983,576.62</b>  |

**Collection Period:** 02/01/2018 to 04/30/2018  
**Determination Date:** 04/12/2018  
**Delivery to Trustee:** 05/15/2018  
**Trustee Confirmation:** 05/18/2018  
**Payment Date:** 05/28/2018  
**Early Redemption Date:** 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## Distribution Summary

Statement to CLN Noteholders

Currency: Euro

| Class         | Original Face Value   | Beginning Certificate Balance | Current Net Interest Rate* | Principal Distribution ** / *** | Interest Distribution *** / **** | Total Payment / Early Redemption | Principal Loss | Class Principal Amount after Distribution | ISIN         | Fitch    |         | Rating of the Notes Moody's |         | S & P    |         |
|---------------|-----------------------|-------------------------------|----------------------------|---------------------------------|----------------------------------|----------------------------------|----------------|---|--------------|----------|---------|-----------------------------|---------|----------|---------|
|               |                       |                               |                            |                                 |                                  |                                  |                |   |              | Original | Current | Original                    | Current | Original | Current |
| Class A1+     | 500,000.00            | 0.00                          | -0.168%                    | 0.00                            | 0.00                             | 0.00                             | 0.00           | 0.00                                      | DE000A0GYFH9 | -        | -       | -                           | -       | -        | -       |
| Class A2+     | 500,000.00            | 0.00                          | -0.168%                    | 0.00                            | 0.00                             | 0.00                             | 0.00           | 0.00                                      | DE000A0GYGU0 | -        | -       | -                           | -       | -        | -       |
| Class B       | 65,800,000.00         | 0.00                          | -0.128%                    | 0.00                            | 0.00                             | 0.00                             | 0.00           | 0.00                                      | DE000A0GYFJ5 | -        | -       | -                           | -       | -        | -       |
| Class C       | 51,500,000.00         | 0.00                          | 0.032%                     | 0.00                            | 0.00                             | 0.00                             | 0.00           | 0.00                                      | DE000A0GYFK3 | -        | -       | -                           | -       | -        | -       |
| Class D       | 48,900,000.00         | 369,092.69                    | 0.422%                     | 369,092.69                      | 396.09                           | 369,488.78                       | 0.00           | 0.00                                      | DE000A0GYFL1 | BBB      | BBB+    | A1                          | Baa3    | BBB      | NR      |
| Class E       | 15,400,000.00         | 15,400,000.00                 | 1.922%                     | 25,795.97                       | 74,819.36                        | 100,615.33                       | 0.00           | 15,374,204.03                             | DE000A0GYFM9 | BB       | B       | Baa3                        | Ba2     | BB       | NR      |
| <b>Totals</b> | <b>182,600,000.00</b> | <b>15,769,092.69</b>          |                            | <b>394,888.66</b>               | <b>75,215.45</b>                 | <b>470,104.11</b>                | <b>0.00</b>    | <b>15,374,204.03</b>                      |              |          |         |                             |         |          |         |

\* interest period for 91 days from 02/26/2018 to 05/27/2018 (both inclusive) is based on 3-Months Euribor at 02/22/2018 -0.328%

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

\*\*\* "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:**

- 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 18.16%
- 3) Occurance of a Regulatory Event
- 4) Occurance of a Tax Event
- 5) Termination of the Loss Guarantee
- 6) Non-compliance of Servicer

**Collection Period:** 02/01/2018 to 04/30/2018

**Determination Date:** 04/12/2018

**Delivery to Trustee:** 05/15/2018

**Trustee Confirmation:** 05/18/2018

**Payment Date:** 05/28/2018

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

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## 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 | Total Interest Distribution<br>**/** | Legal Maturity Date |
|---------------|-----------------------|-------------------------------|-----------------|------------------|------------------------|-----------------------------|-----------------|-----------------------------------|--------------------------------------|---------------------|
| Class A1+     | 500,000.00            | 0.00                          | 10              | Floating         | 0.160                  | -0.168%                     | 0.00            | 0.00                              | 0.00                                 | 11/26/2052          |
| Class A2+     | 500,000.00            | 0.00                          | 10              | Floating         | 0.160                  | -0.168%                     | 0.00            | 0.00                              | 0.00                                 | 11/26/2052          |
| Class B       | 65,800,000.00         | 0.00                          | 658             | Floating         | 0.200                  | -0.128%                     | 0.00            | 0.00                              | 0.00                                 | 11/26/2052          |
| Class C       | 51,500,000.00         | 0.00                          | 515             | Floating         | 0.360                  | 0.032%                      | 0.00            | 0.00                              | 0.00                                 | 11/26/2052          |
| Class D       | 48,900,000.00         | 369,092.69                    | 489             | Floating         | 0.750                  | 0.422%                      | 0.00            | 0.81                              | 396.09                               | 11/26/2052          |
| Class E       | 15,400,000.00         | 15,400,000.00                 | 154             | Floating         | 2.250                  | 1.922%                      | 0.00            | 485.84                            | 74,819.36                            | 11/26/2052          |
| <b>Totals</b> | <b>182,600,000.00</b> | <b>15,769,092.69</b>          |                 |                  |                        |                             |                 |                                   | <b>75,215.45</b>                     |                     |

\* interest period for 91 days from 02/26/2018 to 05/27/2018 (both inclusive) is based on 3-Months Euribor at 02/22/2018 -0.328%

\*\* "Total Interest Distribution" payments rounded to two decimals on a per note basis.

\*\*\* for calculation of interest, the actual numbers of the interest period is divided by 360

Collection Period: 02/01/2018 to 04/30/2018

Determination Date: 04/12/2018

Delivery to Trustee: 05/15/2018

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All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## Distribution of Principal

Statement to CLN Noteholders

Currency: Euro

| Class         | Original Face Value   | Beginning Certificate Balance | Number of Notes | Principal Repayment on Reference Claims | Principal Distribution / Early Redemption<br>* / ** | Loss 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         | 369,092.69                    | 489             | 0.00                                    | 369,092.69  | 0.00            | 0.00                        | 0.00                       | 0.61%              | 3.25%               | 3.37%            |
| Class E       | 15,400,000.00         | 15,400,000.00                 | 154             | 0.00                                    | 25,795.97   | 0.00            | 0.00                        | 15,374,204.03              | Excess Spread      | Excess Spread       | Excess Spread    |
| <b>Totals</b> | <b>182,600,000.00</b> | <b>15,769,092.69</b>          |                 | <b>0.00</b>                             | <b>394,888.66</b>                                   | <b>0.00</b>     | <b>0.00</b>                 | <b>15,374,204.03</b>       |                    |                     |                  |

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

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

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Determination Date: 04/12/2018

Delivery to Trustee: 05/15/2018

Trustee Confirmation: 05/18/2018

Payment Date: 05/28/2018

Early Redemption Date: 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## 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]          | 213                        | 3.54%                          | 4,587,972.53              | 1.01%                         | 40.17%               | 39.45%          | 60.55%          |
| ]50,000 - 100,000]    | 1,650                      | 27.43%                         | 70,387,205.72             | 15.43%                        | 54.88%               | 40.62%          | 59.38%          |
| ]100,000 - 150,000]   | 1,937                      | 32.20%                         | 136,499,198.57            | 29.93%                        | 60.74%               | 46.20%          | 53.80%          |
| ]150,000 - 200,000]   | 1,383                      | 22.99%                         | 131,569,867.55            | 28.85%                        | 63.17%               | 38.72%          | 61.28%          |
| ]200,000 - 250,000]   | 538                        | 8.94%                          | 65,537,510.65             | 14.37%                        | 63.71%               | 27.66%          | 72.34%          |
| ]250,000 - 300,000]   | 179                        | 2.98%                          | 25,160,522.85             | 5.52%                         | 60.11%               | 16.70%          | 83.30%          |
| ]300,000 - 350,000]   | 60                         | 1.00%                          | 9,419,804.88              | 2.07%                         | 59.26%               | 26.18%          | 73.82%          |
| ]350,000 - 400,000]   | 25                         | 0.42%                          | 5,196,700.01              | 1.14%                         | 60.54%               | 17.49%          | 82.51%          |
| ]400,000 - 450,000]   | 11                         | 0.18%                          | 2,820,219.63              | 0.62%                         | 51.20%               | 19.55%          | 80.45%          |
| ]450,000 - 500,000]   | 8                          | 0.13%                          | 1,576,619.81              | 0.35%                         | 40.25%               | 0.00%           | 100.00%         |
| ]500,000 - 750,000]   | 10                         | 0.17%                          | 2,648,703.97              | 0.58%                         | 47.21%               | 23.05%          | 76.95%          |
| ]750,000 - 1,000,000] | 1                          | 0.02%                          | 49,669.67                 | 0.01%                         | 5.82%                | 0.00%           | 100.00%         |
| ]1,000,000 -          | 1                          | 0.02%                          | 650,868.46                | 0.14%                         | 42.86%               | 0.00%           | 100.00%         |
|                       | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

**Minimum:** 10,225.84  
**Maximum:** 1,278,229.70  
**Average:** 138,474.47    **Original Average:** 137,824.53

**Collection Period:** 02/01/2018 to 04/30/2018

**Determination Date:** 04/12/2018

**Delivery to Trustee:** 05/15/2018

**Trustee Confirmation:** 05/18/2018

**Payment Date:** 05/28/2018

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

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## Current Principal Balance

| Loan Balance        | Number of Reference Claims | Number of Reference Claims (%) | Current Principal Balance | Current Principal Balance (%) | Weighted Average LTV | Percentage East | Percentage West |
|---------------------|----------------------------|--------------------------------|---------------------------|-------------------------------|----------------------|-----------------|-----------------|
| ]0 - 50,000]        | 2,074                      | 34.47%                         | 57,725,507.59             | 12.66%                        | 32.68%               | 40.22%          | 59.78%          |
| ]50,000 - 100,000]  | 2,338                      | 38.86%                         | 172,879,128.87            | 37.90%                        | 55.23%               | 43.10%          | 56.90%          |
| ]100,000 - 150,000] | 1,153                      | 19.17%                         | 139,896,074.41            | 30.67%                        | 69.77%               | 37.53%          | 62.47%          |
| ]150,000 - 200,000] | 338                        | 5.62%                          | 57,501,033.92             | 12.61%                        | 75.48%               | 27.84%          | 72.16%          |
| ]200,000 - 250,000] | 78                         | 1.30%                          | 17,150,441.93             | 3.76%                         | 76.39%               | 21.90%          | 78.10%          |
| ]250,000 - 300,000] | 19                         | 0.32%                          | 5,144,578.99              | 1.13%                         | 70.33%               | 10.64%          | 89.36%          |
| ]300,000 - 350,000] | 8                          | 0.13%                          | 2,576,465.37              | 0.56%                         | 75.93%               | 13.29%          | 86.71%          |
| ]350,000 - 400,000] | 6                          | 0.10%                          | 2,174,583.04              | 0.48%                         | 55.25%               | 0.00%           | 100.00%         |
| ]400,000 - 450,000] | 1                          | 0.02%                          | 406,181.72                | 0.09%                         | 51.94%               | 100.00%         | 0.00%           |
| ]500,000 - 750,000] | 1                          | 0.02%                          | 650,868.46                | 0.14%                         | 42.86%               | 0.00%           | 100.00%         |
|                     | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

**Minimum:** 0.33  
**Maximum:** 650,868.46  
**Average:** 75,815.30     **Original Average:** 137,824.53

**Collection Period:** 02/01/2018 to 04/30/2018  
**Determination Date:** 04/12/2018  
**Delivery to Trustee:** 05/15/2018  
**Trustee Confirmation:** 05/18/2018  
**Payment Date:** 05/28/2018  
**Early Redemption Date:** 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG



## 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]   | 423                        | 7.03%                          | 4,298,007.33              | 0.94%                         | 6.99%                | 30.48%          | 69.52%          |
| ]10.00 - 20.00]   | 507                        | 8.43%                          | 14,814,203.44             | 3.25%                         | 15.82%               | 31.95%          | 68.05%          |
| ]20.00 - 30.00]   | 617                        | 10.26%                         | 26,946,353.53             | 5.91%                         | 25.29%               | 34.83%          | 65.17%          |
| ]30.00 - 40.00]   | 723                        | 12.02%                         | 43,254,813.89             | 9.48%                         | 35.45%               | 34.13%          | 65.87%          |
| ]40.00 - 50.00]   | 787                        | 13.08%                         | 58,496,002.00             | 12.83%                        | 45.11%               | 35.03%          | 64.97%          |
| ]50.00 - 60.00]   | 828                        | 13.76%                         | 71,977,627.05             | 15.78%                        | 55.35%               | 44.76%          | 55.24%          |
| ]60.00 - 65.00]   | 397                        | 6.60%                          | 38,082,649.35             | 8.35%                         | 62.49%               | 43.93%          | 56.07%          |
| ]65.00 - 70.00]   | 378                        | 6.28%                          | 38,290,918.23             | 8.40%                         | 67.49%               | 43.02%          | 56.98%          |
| ]70.00 - 75.00]   | 328                        | 5.45%                          | 35,058,320.18             | 7.69%                         | 72.43%               | 41.78%          | 58.22%          |
| ]75.00 - 80.00]   | 298                        | 4.95%                          | 34,780,700.10             | 7.63%                         | 77.44%               | 39.47%          | 60.53%          |
| ]80.00 - 85.00]   | 231                        | 3.84%                          | 26,683,686.06             | 5.85%                         | 82.42%               | 35.40%          | 64.60%          |
| ]85.00 - 90.00]   | 172                        | 2.86%                          | 20,871,114.51             | 4.58%                         | 87.55%               | 33.75%          | 66.25%          |
| ]90.00 - 95.00]   | 108                        | 1.80%                          | 13,299,473.93             | 2.92%                         | 92.05%               | 30.91%          | 69.09%          |
| ]95.00 - 100.00]  | 97                         | 1.61%                          | 12,755,096.76             | 2.80%                         | 97.53%               | 21.90%          | 78.10%          |
| ]100.00 - 105.00] | 53                         | 0.88%                          | 7,128,793.80              | 1.56%                         | 102.58%              | 27.28%          | 72.72%          |
| ]105.00 - 110.00] | 34                         | 0.57%                          | 4,351,172.13              | 0.95%                         | 107.05%              | 13.15%          | 86.85%          |
| ]110.00 - 115.00] | 25                         | 0.42%                          | 3,435,586.69              | 0.75%                         | 112.51%              | 16.23%          | 83.77%          |
| ]115.00-          | 10                         | 0.17%                          | 1,580,345.32              | 0.35%                         | 122.25%              | 21.59%          | 78.41%          |
|                   | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

**Minimum:** 0.00%  
**Maximum:** 126.54%  
**Weighted Average:** 60.45%    **Original Weighted Average:** 80.83%

**Collection Period:** 02/01/2018 to 04/30/2018  
**Determination Date:** 04/12/2018  
**Delivery to Trustee:** 05/15/2018  
**Trustee Confirmation:** 05/18/2018  
**Payment Date:** 05/28/2018  
**Early Redemption Date:** 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## 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]     | 4,085                | 36.43%                   | 157,093,453.80            | 34.44%                        | 57.74%               | 30.35%          | 69.65%          |
| ]3.00 - 3.50]     | 1,415                | 12.62%                   | 60,267,135.16             | 13.21%                        | 62.42%               | 38.70%          | 61.30%          |
| ]3.50 - 4.00]     | 1,425                | 12.71%                   | 64,424,213.17             | 14.12%                        | 63.94%               | 37.37%          | 62.63%          |
| ]4.00 - 4.50]     | 1,068                | 9.53%                    | 44,346,151.42             | 9.72%                         | 62.20%               | 36.99%          | 63.01%          |
| ]4.50 - 5.00]     | 1,457                | 13.00%                   | 56,806,857.85             | 12.45%                        | 56.97%               | 43.17%          | 56.83%          |
| ]5.00 - 5.50]     | 1,315                | 11.73%                   | 53,274,521.09             | 11.68%                        | 61.20%               | 45.82%          | 54.18%          |
| ]5.50 - 6.00]     | 402                  | 3.59%                    | 17,961,466.01             | 3.94%                         | 68.66%               | 53.73%          | 46.27%          |
| ]6.00 - 6.50]     | 39                   | 0.35%                    | 1,646,964.28              | 0.36%                         | 68.74%               | 59.02%          | 40.98%          |
| ]6.50 - 7.00]     | 6                    | 0.05%                    | 284,101.52                | 0.06%                         | 59.00%               | 50.57%          | 49.43%          |
|                   | <b>11,212</b>        | <b>100.00%</b>           | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.53%</b>   | <b>62.47%</b>   |

**Minimum:** 0.80%  
**Maximum:** 6.70%  
**Weighted Average:** 3.60%    **Original Weighted Average:** 5.32 %

**Collection Period:** 02/01/2018 to 04/30/2018

**Determination Date:** 04/12/2018

**Delivery to Trustee:** 05/15/2018

**Trustee Confirmation:** 05/18/2018

**Payment Date:** 05/28/2018

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

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## Original Term to Next Interest Reset Date

| Original Term to Next Interest Reset Date (Months) | Number of Loan Parts | Number of Loan Parts (%) | Current Principal Balance | Current Principal Balance (%) | Weighted Average Interest Rate | Weighted Average LTV | Percentage East | Percentage West |
|--|----------------------|--------------------------|---------------------------|-------------------------------|--------------------------------|----------------------|-----------------|-----------------|
| ]84-96]  | 1                    | 0.01%                    | 42,184.63                 | 0.01%                         | 4.56%                          | 40.16%               | 0.00%           | 100.00%         |
| ]108-120]  | 1                    | 0.01%                    | 37,299.29                 | 0.01%                         | 5.05%                          | 40.99%               | 100.00%         | 0.00%           |
| ]144-156]  | 8                    | 0.07%                    | 430,462.37                | 0.09%                         | 4.52%                          | 83.29%               | 0.00%           | 100.00%         |
| ]156-168]  | 85                   | 0.76%                    | 3,767,103.58              | 0.83%                         | 4.26%                          | 64.96%               | 26.34%          | 73.66%          |
| ]168-180]  | 812                  | 7.24%                    | 28,108,348.92             | 6.16%                         | 3.87%                          | 62.48%               | 39.37%          | 60.63%          |
| ]180-192]  | 487                  | 4.34%                    | 16,252,342.39             | 3.56%                         | 3.64%                          | 57.17%               | 21.18%          | 78.82%          |
| ]192-204]  | 162                  | 1.44%                    | 5,772,828.26              | 1.27%                         | 4.37%                          | 60.63%               | 46.28%          | 53.72%          |
| ]204-216]  | 264                  | 2.35%                    | 9,660,876.65              | 2.12%                         | 3.97%                          | 59.23%               | 45.78%          | 54.22%          |
| ]216-228]  | 436                  | 3.89%                    | 18,592,686.50             | 4.08%                         | 3.94%                          | 61.58%               | 49.41%          | 50.59%          |
| ]228-240]  | 3,621                | 32.30%                   | 157,408,691.31            | 34.51%                        | 3.79%                          | 64.13%               | 47.35%          | 52.65%          |
| ]240-252]  | 2,097                | 18.70%                   | 82,904,215.13             | 18.18%                        | 3.71%                          | 58.59%               | 25.60%          | 74.40%          |
| ]252-264]  | 208                  | 1.86%                    | 8,555,603.99              | 1.88%                         | 2.74%                          | 60.14%               | 30.16%          | 69.84%          |
| ]264-276]  | 198                  | 1.77%                    | 8,163,840.53              | 1.79%                         | 2.99%                          | 61.38%               | 28.51%          | 71.49%          |
| ]276-288]  | 199                  | 1.77%                    | 8,003,667.20              | 1.75%                         | 3.01%                          | 56.45%               | 40.89%          | 59.11%          |
| ]288-300]  | 877                  | 7.82%                    | 34,410,084.08             | 7.54%                         | 3.61%                          | 58.93%               | 43.21%          | 56.79%          |
| ]300-312]  | 531                  | 4.74%                    | 24,107,909.53             | 5.29%                         | 3.52%                          | 58.18%               | 19.13%          | 80.87%          |
| ]312-324]  | 121                  | 1.08%                    | 5,386,326.45              | 1.18%                         | 2.82%                          | 59.29%               | 30.51%          | 69.49%          |
| ]324-336]  | 135                  | 1.20%                    | 5,099,846.33              | 1.12%                         | 2.98%                          | 50.56%               | 25.12%          | 74.88%          |
| ]336-348]  | 118                  | 1.05%                    | 5,081,629.15              | 1.11%                         | 2.66%                          | 54.21%               | 51.73%          | 48.27%          |
| ]348-360]  | 325                  | 2.90%                    | 13,626,540.80             | 2.99%                         | 2.84%                          | 50.13%               | 32.96%          | 67.04%          |
| ]360-372]  | 196                  | 1.75%                    | 7,864,215.79              | 1.72%                         | 2.90%                          | 58.48%               | 31.41%          | 68.59%          |
| ]372-384]  | 31                   | 0.28%                    | 1,091,423.64              | 0.24%                         | 2.43%                          | 57.52%               | 28.03%          | 71.97%          |
| ]384-396]  | 15                   | 0.13%                    | 557,183.60                | 0.12%                         | 2.53%                          | 61.95%               | 49.49%          | 50.51%          |

Collection Period: 02/01/2018 to 04/30/2018

Determination Date: 04/12/2018

Delivery to Trustee: 05/15/2018

Trustee Confirmation: 05/18/2018

Payment Date: 05/28/2018

Early Redemption Date: 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

# Investor Notification

PB Domicile 2006-1

| Original Term to Next Interest Reset Date (Months) | Number of Loan Parts | Number of Loan Parts (%) | Current Principal Balance | Current Principal Balance (%) | Weighted Average Interest Rate | Weighted Average LTV | Percentage East | Percentage West |
|--|----------------------|--------------------------|---------------------------|-------------------------------|--------------------------------|----------------------|-----------------|-----------------|
| ]396-408]  | 13                   | 0.12%                    | 524,074.45                | 0.11%                         | 3.03%                          | 50.16%               | 40.11%          | 59.89%          |
| ]408-  | 100                  | 0.89%                    | 4,191,102.73              | 0.92%                         | 2.67%                          | 51.75%               | 11.77%          | 88.23%          |
| Not Available                                      | 171                  | 1.53%                    | 6,464,377.00              | 1.42%                         | 2.09%                          | 53.85%               | 32.97%          | 67.03%          |
|  | <b>11,212</b>        | <b>100.00%</b>           | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>3.60%</b>                   | <b>60.45%</b>        | <b>37.53%</b>   | <b>62.47%</b>   |

**Minimum\*:** 85.10  
**Maximum:** 542.00  
**Weighted Average\*:** 251.24    **Original Weighted Average\*:** 136.07

\* ignoring zero values / not available

**Collection Period:** 02/01/2018 to 04/30/2018  
**Determination Date:** 04/12/2018  
**Delivery to Trustee:** 05/15/2018  
**Trustee Confirmation:** 05/18/2018  
**Payment Date:** 05/28/2018  
**Early Redemption Date:** 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## 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                            | 266                  | 2.37%                    | 9,402,050.33              | 2.06%                         | 2.76%                          | 56.96%               | 28.04%          | 71.96%          |
| ]00-12]   | 1,519                | 13.55%                   | 52,189,485.86             | 11.44%                        | 4.38%                          | 54.75%               | 34.56%          | 65.44%          |
| ]12-24]   | 1,215                | 10.84%                   | 41,043,500.71             | 9.00%                         | 3.96%                          | 58.73%               | 37.54%          | 62.46%          |
| ]24-36]   | 677                  | 6.04%                    | 23,852,727.73             | 5.23%                         | 3.84%                          | 53.80%               | 39.84%          | 60.16%          |
| ]36-48]   | 649                  | 5.79%                    | 25,028,592.57             | 5.49%                         | 3.99%                          | 60.78%               | 43.80%          | 56.20%          |
| ]48-60]   | 1,217                | 10.85%                   | 48,359,965.77             | 10.60%                        | 3.60%                          | 60.04%               | 44.71%          | 55.29%          |
| ]60-72]   | 1,846                | 16.46%                   | 82,292,028.95             | 18.04%                        | 3.68%                          | 60.60%               | 44.32%          | 55.68%          |
| ]72-84]   | 1,775                | 15.83%                   | 76,420,071.48             | 16.75%                        | 3.31%                          | 65.86%               | 35.46%          | 64.54%          |
| ]84-96]   | 552                  | 4.92%                    | 24,158,278.64             | 5.30%                         | 2.90%                          | 61.01%               | 27.21%          | 72.79%          |
| ]96-108]  | 317                  | 2.83%                    | 14,691,149.28             | 3.22%                         | 2.80%                          | 59.08%               | 22.89%          | 77.11%          |
| ]108-120]   | 421                  | 3.75%                    | 19,187,079.37             | 4.21%                         | 2.85%                          | 58.55%               | 35.28%          | 64.72%          |
| ]120-132]   | 249                  | 2.22%                    | 12,636,636.15             | 2.77%                         | 3.95%                          | 63.85%               | 41.17%          | 58.83%          |
| ]132-144]   | 272                  | 2.43%                    | 14,202,797.20             | 3.11%                         | 3.55%                          | 66.05%               | 28.43%          | 71.57%          |
| ]144-156]   | 76                   | 0.68%                    | 4,091,575.27              | 0.90%                         | 2.95%                          | 63.19%               | 13.94%          | 86.06%          |
| ]156-168]   | 40                   | 0.36%                    | 1,946,410.32              | 0.43%                         | 3.03%                          | 62.29%               | 47.05%          | 52.95%          |
| ]168-180]   | 74                   | 0.66%                    | 3,898,505.00              | 0.85%                         | 2.92%                          | 64.85%               | 41.48%          | 58.52%          |
| ]180-192]   | 16                   | 0.14%                    | 1,016,470.49              | 0.22%                         | 3.54%                          | 71.94%               | 22.90%          | 77.10%          |
| ]192-204]   | 21                   | 0.19%                    | 1,074,401.38              | 0.24%                         | 3.02%                          | 74.86%               | 7.17%           | 92.83%          |
| ]204-216]   | 5                    | 0.04%                    | 251,676.48                | 0.06%                         | 3.17%                          | 82.31%               | 31.11%          | 68.89%          |
| ]216-228]   | 3                    | 0.03%                    | 128,790.81                | 0.03%                         | 2.54%                          | 81.78%               | 0.00%           | 100.00%         |
| ]288-300]   | 2                    | 0.02%                    | 232,670.51                | 0.05%                         | 3.89%                          | 52.18%               | 0.00%           | 100.00%         |
|   | <b>11,212</b>        | <b>100.00%</b>           | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>3.60%</b>                   | <b>60.45%</b>        | <b>37.53%</b>   | <b>62.47%</b>   |

Minimum\*: 1.00

Maximum: 291.00

Weighted Average\*: 63.94      Original Weighted Average\*: 82.21

\* ignoring zero values / not available

Collection Period: 02/01/2018 to 04/30/2018

Determination Date: 04/12/2018

Delivery to Trustee: 05/15/2018

Trustee Confirmation: 05/18/2018

Payment Date: 05/28/2018

Early Redemption Date: 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## 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 |
|-------------------------|----------------------------|--------------------------------|---------------------------|-------------------------------|----------------------|-----------------|-----------------|
| ]144-156]               | 200                        | 3.32%                          | 17,953,489.82             | 3.94%                         | 70.58%               | 34.40%          | 65.60%          |
| ]156-168]               | 1,771                      | 29.44%                         | 149,120,560.91            | 32.69%                        | 65.82%               | 36.94%          | 63.06%          |
| ]168-180]               | 1,284                      | 21.34%                         | 107,588,924.30            | 23.59%                        | 61.74%               | 39.50%          | 60.50%          |
| ]180-192]               | 563                        | 9.36%                          | 45,696,155.77             | 10.02%                        | 60.56%               | 39.25%          | 60.75%          |
| ]192-204]               | 329                        | 5.47%                          | 26,845,721.20             | 5.89%                         | 62.00%               | 43.69%          | 56.31%          |
| ]204-216]               | 282                        | 4.69%                          | 20,283,219.45             | 4.45%                         | 56.10%               | 44.60%          | 55.40%          |
| ]216-228]               | 309                        | 5.14%                          | 21,045,756.30             | 4.61%                         | 52.93%               | 43.81%          | 56.19%          |
| ]228-240]               | 469                        | 7.80%                          | 22,542,450.49             | 4.94%                         | 44.54%               | 22.26%          | 77.74%          |
| ]240-252]               | 243                        | 4.04%                          | 12,615,162.93             | 2.77%                         | 46.21%               | 28.11%          | 71.89%          |
| ]252-264]               | 67                         | 1.11%                          | 3,664,920.81              | 0.80%                         | 44.88%               | 43.66%          | 56.34%          |
| ]264-276]               | 107                        | 1.78%                          | 6,911,485.50              | 1.52%                         | 43.25%               | 35.31%          | 64.69%          |
| ]276-288]               | 94                         | 1.56%                          | 5,424,090.14              | 1.19%                         | 49.48%               | 41.32%          | 58.68%          |
| ]288-300]               | 128                        | 2.13%                          | 7,851,474.41              | 1.72%                         | 48.68%               | 49.03%          | 50.97%          |
| ]300-312]               | 45                         | 0.75%                          | 1,961,217.32              | 0.43%                         | 40.09%               | 33.20%          | 66.80%          |
| ]312-324]               | 17                         | 0.28%                          | 1,182,007.40              | 0.26%                         | 64.60%               | 18.69%          | 81.31%          |
| ]324-336]               | 9                          | 0.15%                          | 507,301.54                | 0.11%                         | 77.13%               | 4.07%           | 95.93%          |
| ]336-348]               | 24                         | 0.40%                          | 1,554,303.63              | 0.34%                         | 68.08%               | 0.00%           | 100.00%         |
| ]348-360]               | 32                         | 0.53%                          | 1,540,720.54              | 0.34%                         | 58.01%               | 0.00%           | 100.00%         |
| ]360-372]               | 13                         | 0.22%                          | 460,926.79                | 0.10%                         | 46.29%               | 0.00%           | 100.00%         |
| ]372-384]               | 9                          | 0.15%                          | 516,575.07                | 0.11%                         | 40.91%               | 0.00%           | 100.00%         |
| ]384-396]               | 12                         | 0.20%                          | 427,252.66                | 0.09%                         | 18.84%               | 0.00%           | 100.00%         |
| ]396-408]               | 4                          | 0.07%                          | 256,466.53                | 0.06%                         | 58.89%               | 0.00%           | 100.00%         |
| ]408-420]               | 2                          | 0.03%                          | 110,257.95                | 0.02%                         | 38.08%               | 0.00%           | 100.00%         |
|                         | 3                          | 0.05%                          | 44,422.84                 | 0.01%                         | 21.10%               | 0.00%           | 100.00%         |
|                         | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

Collection Period: 02/01/2018 to 04/30/2018

Determination Date: 04/12/2018

Delivery to Trustee: 05/15/2018

Trustee Confirmation: 05/18/2018

Payment Date: 05/28/2018

Early Redemption Date: 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

# Investor Notification

PB Domicile 2006-1

Minimum: 154.48  
Maximum: 469.74  
Weighted Average: 189.10    Original Weighted Average: 53.77

## Loan Purpose

| Loan Purpose  | Number of Loan Parts | Number of Loan Parts (%) | Current Principal Balance | Current Principal Balance (%) | Weighted Average LTV | Percentage East | Percentage West |
|---|----------------------|--------------------------|---------------------------|-------------------------------|----------------------|-----------------|-----------------|
| New Construction  | 3,728                | 33.25%                   | 170,085,293.32            | 37.29%                        | 60.73%               | 56.34%          | 43.66%          |
| Purchase Of Existing Building                                 | 3,692                | 32.93%                   | 138,849,215.92            | 30.44%                        | 64.94%               | 17.69%          | 82.31%          |
| Refinance (external)  | 1,276                | 11.38%                   | 53,815,352.43             | 11.80%                        | 54.86%               | 35.77%          | 64.23%          |
| Purchase Of Newly Constructed Building                        | 1,172                | 10.45%                   | 50,987,009.43             | 11.18%                        | 59.41%               | 29.94%          | 70.06%          |
| Other Non-Commercial Use                                      | 541                  | 4.83%                    | 15,733,230.25             | 3.45%                         | 47.38%               | 16.44%          | 83.56%          |
| Purchase Of Existing Building Including Modernisation         | 390                  | 3.48%                    | 13,683,371.68             | 3.00%                         | 62.83%               | 47.62%          | 52.38%          |
| Purchase Of Existing Building including Refurbishment         | 109                  | 0.97%                    | 3,868,761.90              | 0.85%                         | 62.49%               | 68.73%          | 31.27%          |
| Modernisation   | 131                  | 1.17%                    | 3,420,634.74              | 0.75%                         | 39.06%               | 55.82%          | 44.18%          |
| Conversion/Modification                                       | 65                   | 0.58%                    | 2,156,966.33              | 0.47%                         | 43.37%               | 42.96%          | 57.04%          |
| Refinance (internal)  | 32                   | 0.29%                    | 1,115,490.68              | 0.24%                         | 58.86%               | 21.64%          | 78.36%          |
| Purchase Of Existing Building with Supplemental Unit          | 23                   | 0.21%                    | 868,670.32                | 0.19%                         | 40.15%               | 34.08%          | 65.92%          |
| Supplemental Unit / Addition to Existing Building             | 29                   | 0.26%                    | 784,162.66                | 0.17%                         | 44.00%               | 58.78%          | 41.22%          |
| Refurbishment   | 16                   | 0.14%                    | 470,251.73                | 0.10%                         | 43.19%               | 96.18%          | 3.82%           |
| Purchase Of Newly Constructed Building with Supplemental Unit | 5                    | 0.04%                    | 180,163.27                | 0.04%                         | 61.32%               | 80.46%          | 19.54%          |
| Prolongation  | 1                    | 0.01%                    | 82,630.95                 | 0.02%                         | 33.25%               | 100.00%         | 0.00%           |
| Other   | 2                    | 0.02%                    | 3,658.69                  | 0.00%                         | 6.04%                | 0.00%           | 100.00%         |
|   | <b>11,212</b>        | <b>100.00%</b>           | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.53%</b>   | <b>62.47%</b>   |

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All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## Occupancy Status

| Occupancy Status   | Number of Reference Claims | Number of Reference Claims (%) | Current Principal Balance | Current Principal Balance (%) | Weighted Average LTV | Percentage East | Percentage West |
|--------------------|----------------------------|--------------------------------|---------------------------|-------------------------------|----------------------|-----------------|-----------------|
| Owner-occupied     | 5,263                      | 87.48%                         | 406,213,042.95            | 89.06%                        | 62.36%               | 38.95%          | 61.05%          |
| Non-owner occupied | 471                        | 7.83%                          | 31,962,060.55             | 7.01%                         | 47.12%               | 23.21%          | 76.79%          |
| Combined Usage     | 282                        | 4.69%                          | 17,929,760.80             | 3.93%                         | 40.86%               | 31.59%          | 68.41%          |
|                    | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

## 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   | 781                        | 12.98%                         | 55,245,891.02             | 12.11%                        | 60.23%               | 100.00%         | 0.00%           |
| 1   | 1,250                      | 20.78%                         | 90,845,754.57             | 19.92%                        | 58.08%               | 83.60%          | 16.40%          |
| 2   | 748                        | 12.43%                         | 57,857,469.95             | 12.69%                        | 61.53%               | 5.93%           | 94.07%          |
| 3   | 877                        | 14.58%                         | 66,745,490.06             | 14.63%                        | 60.92%               | 35.69%          | 64.31%          |
| 4   | 601                        | 9.99%                          | 46,508,390.98             | 10.20%                        | 63.70%               | 0.00%           | 100.00%         |
| 5   | 671                        | 11.15%                         | 52,441,819.98             | 11.50%                        | 59.76%               | 0.00%           | 100.00%         |
| 6   | 291                        | 4.84%                          | 23,855,189.74             | 5.23%                         | 61.00%               | 0.59%           | 99.41%          |
| 7   | 332                        | 5.52%                          | 25,300,993.29             | 5.55%                         | 61.85%               | 0.00%           | 100.00%         |
| 8   | 154                        | 2.56%                          | 12,462,168.71             | 2.73%                         | 57.49%               | 0.00%           | 100.00%         |
| 9   | 311                        | 5.17%                          | 24,841,696.00             | 5.45%                         | 60.68%               | 51.11%          | 48.89%          |
|   | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

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

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All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG



## 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         | 275                        | 4.57%                          | 14,942,009.02             | 3.28%                         | 19,990,688.25               | 60.92%               | 30.24%          | 69.76%          |
| No          | 5,741                      | 95.43%                         | 441,162,855.28            | 96.72%                        | 0.00                        | 60.43%               | 37.80%          | 62.20%          |
|             | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>19,990,688.25</b>        | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

## Employment Status

| Employment Status | Number of Reference Claims | Number of Reference Claims (%) | Current Principal Balance | Current Principal Balance (%) | Weighted Average LTV | Percentage East | Percentage West |
|-------------------|----------------------------|--------------------------------|---------------------------|-------------------------------|----------------------|-----------------|-----------------|
| Employed          | 5,512                      | 91.62%                         | 415,174,235.07            | 91.03%                        | 60.81%               | 37.43%          | 62.57%          |
| Self-Employed     | 504                        | 8.38%                          | 40,930,629.23             | 8.97%                         | 56.82%               | 38.80%          | 61.20%          |
|                   | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

## 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 | 179                  | 1.60%                    | 6,964,776.22              | 1.53%                         | 54.97%               | 31.67%          | 68.33%          |
| Fixed Interest Rate              | 11,033               | 98.40%                   | 449,140,088.08            | 98.47%                        | 60.53%               | 37.62%          | 62.38%          |
|                                  | <b>11,212</b>        | <b>100.00%</b>           | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.53%</b>   | <b>62.47%</b>   |

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All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## 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                    | 10,963               | 97.78%                   | 448,551,205.59            | 98.34%                        | 60.42%               | 37.78%          | 62.22%          |
| Quarterly                  | 249                  | 2.22%                    | 7,553,658.71              | 1.66%                         | 61.99%               | 22.44%          | 77.56%          |
|                            | <b>11,212</b>        | <b>100.00%</b>           | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.53%</b>   | <b>62.47%</b>   |

## 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               | 926                  | 8.26%                    | 51,457,713.34             | 11.28%                        | 83.73%               | 30.77%          | 69.23%          |
| Monthly                     | 10,036               | 89.51%                   | 397,056,810.35            | 87.05%                        | 57.40%               | 38.69%          | 61.31%          |
| Two-Monthly                 | 1                    | 0.01%                    | 36,681.90                 | 0.01%                         | 73.68%               | 100.00%         | 0.00%           |
| Quarterly                   | 231                  | 2.06%                    | 7,470,894.34              | 1.64%                         | 62.40%               | 21.88%          | 78.12%          |
| Semi-Annually               | 18                   | 0.16%                    | 82,764.37                 | 0.02%                         | 24.98%               | 73.06%          | 26.94%          |
|                             | <b>11,212</b>        | <b>100.00%</b>           | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.53%</b>   | <b>62.47%</b>   |

Collection Period: 02/01/2018 to 04/30/2018

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All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## 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                          | 0.02%                          | 650,868.46                | 0.14%                         | 42.86%               | 0.00%           | 100.00%         |
| 2                | 1                          | 0.02%                          | 406,181.72                | 0.09%                         | 51.94%               | 100.00%         | 0.00%           |
| 3                | 1                          | 0.02%                          | 373,243.08                | 0.08%                         | 97.33%               | 0.00%           | 100.00%         |
| 4                | 1                          | 0.02%                          | 369,244.42                | 0.08%                         | 45.14%               | 0.00%           | 100.00%         |
| 5                | 1                          | 0.02%                          | 365,273.66                | 0.08%                         | 29.79%               | 0.00%           | 100.00%         |
| 6                | 1                          | 0.02%                          | 360,254.51                | 0.08%                         | 66.10%               | 0.00%           | 100.00%         |
| 7                | 1                          | 0.02%                          | 356,243.94                | 0.08%                         | 37.19%               | 0.00%           | 100.00%         |
| 8                | 1                          | 0.02%                          | 350,323.43                | 0.08%                         | 54.81%               | 0.00%           | 100.00%         |
| 9                | 1                          | 0.02%                          | 342,482.50                | 0.08%                         | 81.74%               | 100.00%         | 0.00%           |
| 10               | 1                          | 0.02%                          | 331,466.59                | 0.07%                         | 71.90%               | 0.00%           | 100.00%         |
| 11               | 1                          | 0.02%                          | 323,768.41                | 0.07%                         | 99.65%               | 0.00%           | 100.00%         |
| 12               | 1                          | 0.02%                          | 323,577.38                | 0.07%                         | 66.85%               | 0.00%           | 100.00%         |
| 13               | 1                          | 0.02%                          | 320,000.00                | 0.07%                         | 95.24%               | 0.00%           | 100.00%         |
| 14               | 1                          | 0.02%                          | 317,196.99                | 0.07%                         | 63.96%               | 0.00%           | 100.00%         |
| 15               | 1                          | 0.02%                          | 313,969.77                | 0.07%                         | 42.89%               | 0.00%           | 100.00%         |
| 16               | 1                          | 0.02%                          | 304,003.73                | 0.07%                         | 84.45%               | 0.00%           | 100.00%         |
| 17               | 2                          | 0.03%                          | 298,475.07                | 0.07%                         | 46.18%               | 0.00%           | 100.00%         |
| 18               | 1                          | 0.02%                          | 290,379.90                | 0.06%                         | 48.54%               | 0.00%           | 100.00%         |
| 19               | 1                          | 0.02%                          | 289,171.03                | 0.06%                         | 76.70%               | 0.00%           | 100.00%         |
| 20               | 1                          | 0.02%                          | 288,961.91                | 0.06%                         | 102.76%              | 100.00%         | 0.00%           |
| Other            | 5,995                      | 99.65%                         | 449,129,777.80            | 98.47%                        | 60.40%               | 37.91%          | 62.09%          |
|                  | <b>6,016</b>               | <b>100.00%</b>                 | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

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All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## 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                  | 5,971                      | 99.25%                         | 5,971               | 99.65%                  | 453,710,573.25            | 99.48%                        | 75,985.69                                      | 60.53%               | 37.72%          | 62.28%          |
| 2                  | 36                         | 0.60%                          | 18                  | 0.30%                   | 2,063,434.29              | 0.45%                         | 114,635.24                                     | 47.17%               | 6.14%           | 93.86%          |
| 3                  | 9                          | 0.15%                          | 3                   | 0.05%                   | 330,856.76                | 0.07%                         | 110,285.59                                     | 28.88%               | 9.15%           | 90.85%          |
|                    | <b>6,016</b>               | <b>100.00%</b>                 | <b>5,992</b>        | <b>100.00%</b>          | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>76,118.97</b>                               | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

## Current Principal Balance by Borrower

| Current Principal Balance by Borrower | Number of Reference Claims | Number of Reference Claims (%) | Number of Borrowers | Number of Borrowers (%) | Current Principal Balance | Current Principal Balance (%) | Weighted Average LTV | Percentage East | Percentage West |
|---------------------------------------|----------------------------|--------------------------------|---------------------|-------------------------|---------------------------|-------------------------------|----------------------|-----------------|-----------------|
| ]0 - 50,000]                          | 2,056                      | 34.18%                         | 2,051               | 34.23%                  | 57,140,812.99             | 12.53%                        | 32.66%               | 40.50%          | 59.50%          |
| ]50,000 - 100,000]                    | 2,345                      | 38.98%                         | 2,335               | 38.97%                  | 172,789,034.44            | 37.88%                        | 55.18%               | 43.15%          | 56.85%          |
| ]100,000 - 150,000]                   | 1,157                      | 19.23%                         | 1,153               | 19.24%                  | 139,920,586.27            | 30.68%                        | 69.73%               | 37.54%          | 62.46%          |
| ]150,000 - 200,000]                   | 338                        | 5.62%                          | 337                 | 5.62%                   | 57,352,583.81             | 12.57%                        | 75.77%               | 27.91%          | 72.09%          |
| ]200,000 - 250,000]                   | 81                         | 1.35%                          | 79                  | 1.32%                   | 17,378,133.58             | 3.81%                         | 75.72%               | 21.62%          | 78.38%          |
| ]250,000 - 300,000]                   | 23                         | 0.38%                          | 21                  | 0.35%                   | 5,715,614.62              | 1.25%                         | 67.74%               | 9.57%           | 90.43%          |
| ]300,000 - 350,000]                   | 8                          | 0.13%                          | 8                   | 0.13%                   | 2,576,465.37              | 0.56%                         | 75.93%               | 13.29%          | 86.71%          |
| ]350,000 - 400,000]                   | 6                          | 0.10%                          | 6                   | 0.10%                   | 2,174,583.04              | 0.48%                         | 55.25%               | 0.00%           | 100.00%         |
| ]400,000 - 450,000]                   | 1                          | 0.02%                          | 1                   | 0.02%                   | 406,181.72                | 0.09%                         | 51.94%               | 100.00%         | 0.00%           |
| ]500,000 - 750,000]                   | 1                          | 0.02%                          | 1                   | 0.02%                   | 650,868.46                | 0.14%                         | 42.86%               | 0.00%           | 100.00%         |
|                                       | <b>6,016</b>               | <b>100.00%</b>                 | <b>5,992</b>        | <b>100.00%</b>          | <b>456,104,864.30</b>     | <b>100.00%</b>                | <b>60.45%</b>        | <b>37.55%</b>   | <b>62.45%</b>   |

Minimum: 0.33  
Maximum: 650,868.46  
Average: 76,118.97

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All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## Remaining Term

| Remaining Term<br>(Months) | Number<br>of Loan<br>Parts | Number of<br>Loan<br>Parts (%) | Current Principal<br>Balance | Current Principal<br>Balance (%) | Weighted<br>Average<br>LTV | Percentage<br>East | Percentage<br>West |
|----------------------------|----------------------------|--------------------------------|------------------------------|----------------------------------|----------------------------|--------------------|--------------------|
| ]0-24]                     | 454                        | 4.05%                          | 2,445,627.85                 | 0.54%                            | 11.75%                     | 33.10%             | 66.90%             |
| ]24-48]                    | 489                        | 4.36%                          | 7,293,207.08                 | 1.60%                            | 21.76%                     | 40.73%             | 59.27%             |
| ]48-72]                    | 827                        | 7.38%                          | 17,884,585.07                | 3.92%                            | 32.22%                     | 36.85%             | 63.15%             |
| ]72-96]                    | 868                        | 7.74%                          | 24,939,129.39                | 5.47%                            | 42.66%                     | 33.32%             | 66.68%             |
| ]96-120]                   | 821                        | 7.32%                          | 28,064,340.71                | 6.15%                            | 45.44%                     | 34.14%             | 65.86%             |
| ]120-144]                  | 942                        | 8.40%                          | 37,390,562.07                | 8.20%                            | 53.49%                     | 37.17%             | 62.83%             |
| ]144-168]                  | 794                        | 7.08%                          | 33,865,628.40                | 7.42%                            | 55.36%                     | 36.20%             | 63.80%             |
| ]168-192]                  | 1,005                      | 8.96%                          | 42,285,385.60                | 9.27%                            | 59.97%                     | 40.87%             | 59.13%             |
| ]192-216]                  | 958                        | 8.54%                          | 45,536,103.94                | 9.98%                            | 63.98%                     | 39.93%             | 60.07%             |
| ]216-240]                  | 714                        | 6.37%                          | 36,525,299.13                | 8.01%                            | 67.90%                     | 39.21%             | 60.79%             |
| ]240-264]                  | 970                        | 8.65%                          | 52,649,368.02                | 11.54%                           | 76.49%                     | 33.69%             | 66.31%             |
| ]264-288]                  | 420                        | 3.75%                          | 22,529,126.43                | 4.94%                            | 67.40%                     | 38.73%             | 61.27%             |
| ]288-312]                  | 401                        | 3.58%                          | 20,338,777.28                | 4.46%                            | 66.26%                     | 43.58%             | 56.42%             |
| ]312-336]                  | 367                        | 3.27%                          | 19,517,921.69                | 4.28%                            | 69.18%                     | 40.87%             | 59.13%             |
| ]336-360]                  | 276                        | 2.46%                          | 15,445,022.74                | 3.39%                            | 70.50%                     | 44.49%             | 55.51%             |
| ]360-384]                  | 221                        | 1.97%                          | 12,159,705.41                | 2.67%                            | 67.33%                     | 42.84%             | 57.16%             |
| ]384-408]                  | 685                        | 6.11%                          | 37,235,073.49                | 8.16%                            | 67.48%                     | 31.11%             | 68.89%             |
|                            | <b>11,212</b>              | <b>100.00%</b>                 | <b>456,104,864.30</b>        | <b>100.00%</b>                   | <b>60.45%</b>              | <b>37.53%</b>      | <b>62.47%</b>      |

**Minimum:** 1.00  
**Maximum:** 391.00  
**Weighted Average:** 215.63

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**Determination Date:** 04/12/2018

**Delivery to Trustee:** 05/15/2018

**Trustee Confirmation:** 05/18/2018

**Payment Date:** 05/28/2018

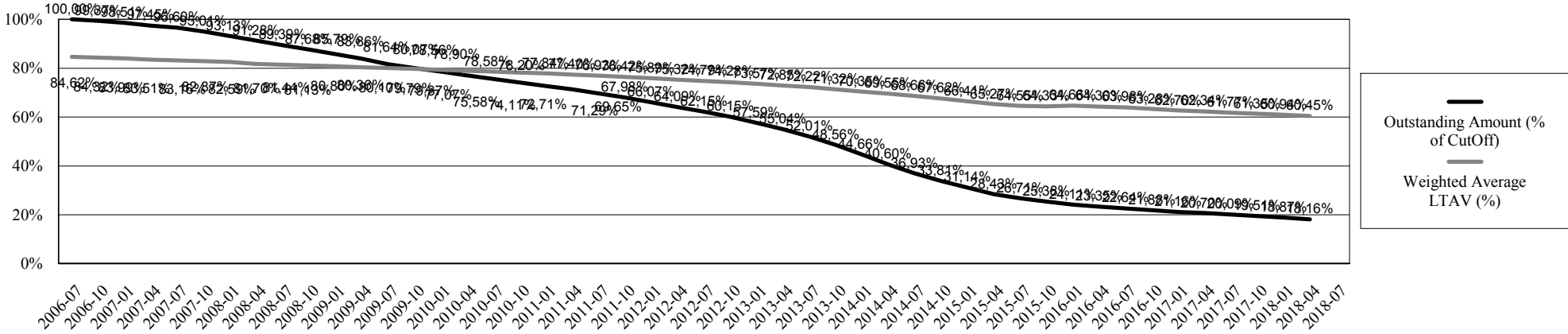
**Early Redemption Date:** 11/28/2011

All Amounts in Euro



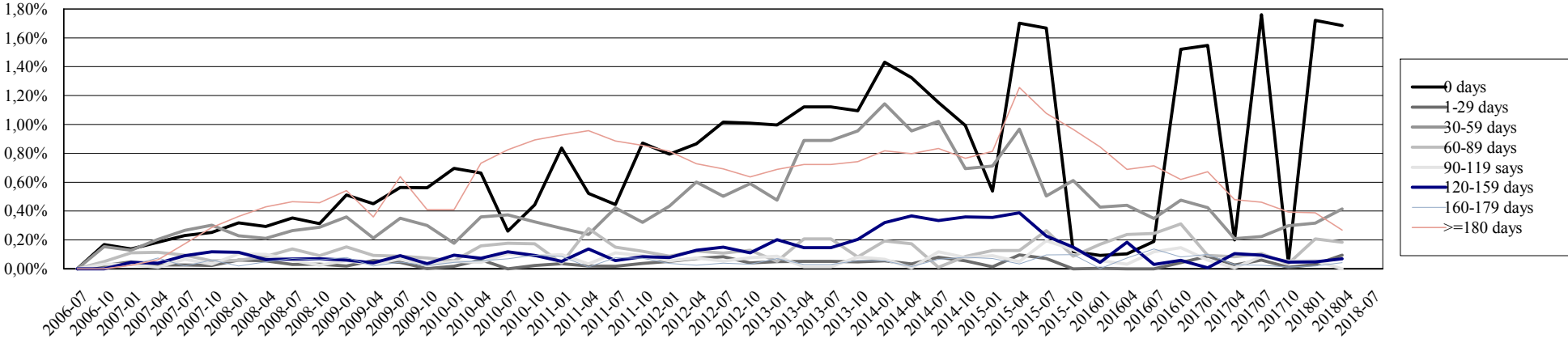
Reference Pool Servicer: Deutsche Postbank AG

Amortisation and LTAV



Delinquency Profile

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



Collection Period: 02/01/2018 to 04/30/2018  
 Determination Date: 04/12/2018  
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 Trustee Confirmation: 05/18/2018  
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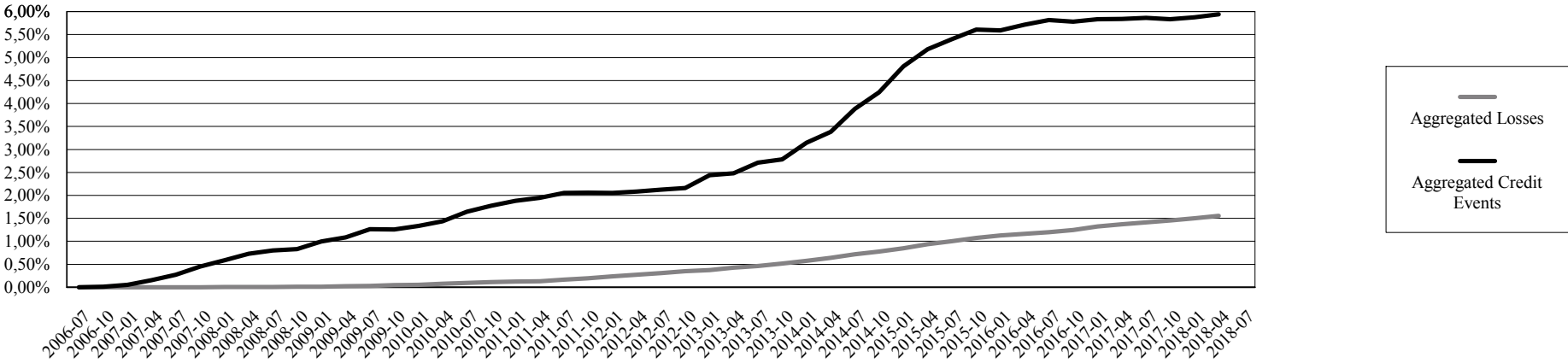
All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

Loss Performance and Credit Events

% of Current Principal Balance



**Collection Period:** 02/01/2018 to 04/30/2018  
**Determination Date:** 04/12/2018  
**Delivery to Trustee:** 05/15/2018  
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**Payment Date:** 05/28/2018  
**Early Redemption Date:** 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG

## Pool History

| Period | 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 Principal Balance |                  |
|--------|------------|--------------------|----------------------|----------------------|-------------------|-----------------------------|--------------------------|--|-------------|--------------|--------------|-------------|--------------|--------------|-------------|---------------------------|------------------|
|        |            |                    |                      |                      |                   |                             |                          | 0 days   | 1 - 29 days | 30 - 59 days | 60 - 89 days | 90-119 days | 120-149 days | 150-179 days | >= 180 days |                           |                  |
| 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 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%       | 1.01%                     | 927,346,380.18   |

Collection Period: 02/01/2018 to 04/30/2018

Determination Date: 04/12/2018

Delivery to Trustee: 05/15/2018

Trustee Confirmation: 05/18/2018

Payment Date: 05/28/2018

Early Redemption Date: 11/28/2011

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG



# 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 |        |        |       |       |       |       |       |       |       |       |       |       |       |       |                |

\*: 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:** 02/01/2018 to 04/30/2018

**Determination Date:** 04/12/2018

**Delivery to Trustee:** 05/15/2018

**Trustee Confirmation:** 05/18/2018

**Payment Date:** 05/28/2018

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

All Amounts in Euro



Reference Pool Servicer: Deutsche Postbank AG