



Der Baufinanzierer der Postbank

## PROVIDE BLUE 2002 - 2 PLC - Investor Notification

<b>Determination Date :</b>	<b>23.11.2006</b>		
<b>Reference Period :</b>	<b>01.08.2006</b>	-	<b>31.10.2006</b>
<b>Interest Period on Notes :</b>	<b>07.09.2006</b>	-	<b>06.12.2006</b>
<b>Fixed Euribor :</b>	<b>3,27500%</b>		

### The Bank

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Rating:

AAA / AAA / AAA (Fitch Ratings / Moody's / Standard & Poor's)

### Service and Determination Agent

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**Remittance Information**  
Currency: EUR

Reference Pool Servicer: **BHW**

Intermediary and Sponsor: **Kreditanstalt für Wiederaufbau**

Remittance Distribution Data		
Initial Aggregate Balance	1.655.281.270,78	
Initial Aggregate Balances of the Building savings accounts	149.194.653,02	
Initial Aggregate Principal Balance		<b>1.506.086.617,76</b>
Beginning Aggregate Principal Balance		<b>1.154.910.586,46</b>
Scheduled Principal received	33.977.222,71	
Unscheduled Principal received / Prepayments / Unjustified Losses	26.214.495,45	
thereof Removals	0,00	
Liquidation Proceeds	0,00	
<b>Total Principal available for Distribution</b>		<b>60.191.718,16</b>
Current Period Realized Losses	0,00	
Cumulative Realized Loss	227.940,67	
Current Period Unjustified Losses/Late Recoveries	0,00	
Current Period Reinstatement of the Note Principal Amounts	0,00	
<b>Net Principal Repayment</b>		<b>60.191.718,16</b>
<b>Ending Aggregate Principal Amount</b>		<b>1.094.718.868,30</b>
Cumulative Realized Loss	227.940,67	

CPR **22,53%**

Outstanding Threshold Amount and Interest Subparticipation			
Initial Balance	0,50%		7.534.763,99
Threshold Amount (Beginning Balance)	0,63%		7.306.823,32
Current Period Realized Losses/Current Period Unjustified Losses		0,00	
Interest Subparticipation available Current Period:		7.306.823,32	
Cumulative Interest Subparticipation available		7.306.823,32	
Payment Interest Subpart. Current Period		0,00	
Entitled Interest Subparticipation for Following Periods		0,00	
Threshold Amount (Ending Balance)	0,67%		7.306.823,32

Pool-factor: **0,71071992**

Remittance Realised Loss		
Number and Protected Amount of Loans	14	695.312,85
Foreclosure Proceeds	891.007,95	
Prior Ranking loans (eventually not in this portfolio)	424.752,33	
Loss on Prior Ranking Loans (not in this portfolio)	1.116,56	
<b>Realised Loss</b>		<b>227.940,67</b>

Reference Pool Information		
Fixed Rate Loans (Festhypotheken)		
Beginning Number of Claims		42.396
Number of Claims paid in full Current Period	-2.938	
Removals Current Period	0	
Aggregated Number of Claims paid in full / Removals		-2.938
Added Loans *		+ 198
<b>Ending Number of Fixed Rate Loans</b>		<b>39.656</b>

\* in case loan was splitted

Delinquency Status			
	Number of Claims	Protected Amount	Overdue Payments
0 months in Arrears	38.111	1.038.879.045,84	n.a.
0,01 - 0,99 months in Arrears	407	15.129.165,11	46.295,17
1 - 1,99 months in Arrears	219	8.331.713,23	82.379,88
2 - 2,99 months in Arrears	156	5.659.491,79	105.554,21
3- 3,99 months in Arrears	98	3.703.275,65	98.859,82
4 - 4,99 months in Arrears	71	2.532.700,81	82.778,78
5 - 5,99 months in Arrears	39	1.559.036,43	60.131,09
6 - 11,99 months in Arrears	140	4.561.632,76	303.672,88
12+ months in Arrears	114	4.248.988,05	668.489,94
<b>Delinquencies (greater 3 Instalments)</b>	462	16.605.633,70	1.213.932,51
Terminated	0	0,00	0,00
<b>Subtotal</b>	462	16.605.633,70	1.213.932,51
Bankruptcy	303	10.113.818,63	493.796,03
<b>Total</b>	765	26.719.452,33	1.707.728,54

Defaulted Reference Loan Claim			
	Number of Claims	Protected Amount	Overdue Payments
Current Period Defaulted Reference Claims	113	3.748.877,14	142.639,34
Cumulative Defaulted Reference Claims	793	28.014.568,07	1.511.941,63
thereof normal performing again*	226	8.006.505,13	

\*Loans with instalments in arrears below 3 and no bankruptcy flag

Determination Date: 23.11.2006  
 Payment Date: 07.12.2006  
 3 Month EURIBOR: 3,275%  
 Servicer: BHW Bausparkasse AG  
 Reporting Date: 17.11.2006

## Interest Distribution

Currency: EURO

### Credit Linked Notes Provide Blue 2002-2 PLC Statement to CLN Noteholders

Class	Beginning Certificate Balance	Number of Notes	Spread over 3 Month Euribor	Coupon	Current Accrued Interest per Note	Total Interest Distribution
A+	188.267,78	25	0,35%	3,625%	69,01	<b>1.725,25</b>
A	45.500.000,00	455	0,29%	3,565%	901,15	<b>410.023,25</b>
B	16.000.000,00	160	0,47%	3,745%	946,65	<b>151.464,00</b>
C	11.100.000,00	111	0,67%	3,945%	997,21	<b>110.690,31</b>
D	4.700.000,00	47	1,60%	4,875%	1232,29	<b>57.917,63</b>
<b>Totals</b>	<b>77.488.267,78</b>					<b>731.820,44</b>

#### Triggers:

- 1) Time Call: 07.12.2009
- 2) Clean up call: Reduction of Aggregate Outstanding Protected Amount to less than 10% of the Initial Aggregate Principal Balance, currently 72,69%
- 3) Occurance of an Regulatory Event
- 4) Termination of the Bankswap
- 5) Occurance of a Tax Event
- 6) Occurance of a Serious Cause in respect of the Bank or Insolvency of the Bank

<b>Determination Date:</b>	23.11.2006	<b>Current Interest Accrual Period</b>	
<b>Payment Date:</b>	07.12.2006	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	3,275%	07.09.2006	06.12.2006
<b>Number of days (act):</b>	91		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	17.11.2006		



## Distribution Summary

Currency: EUR

Credit Linked Notes Provide Blue 2002-2PLC  
Statement to CLN Noteholders

Class	Original Face Value	Principal Balance before Distribution	Current Net Interest Rate	Principal Distribution	Interest Distribution	Unpaid Interest	Total Distribution	Principal Loss	Principal Balance after Distribution	WKN	ISIN
A+	250.000,00	188.267,78	3,6250%	10.587,80	1.725,25	0,00	12.313,05	0,00	177.679,98	226 040	DE0002260403
A	45.500.000,00	45.500.000,00	3,5650%	0,00	410.023,25	0,00	410.023,25	0,00	45.500.000,00	226 041	DE0002260411
B	16.000.000,00	16.000.000,00	3,7450%	0,00	151.464,00	0,00	151.464,00	0,00	16.000.000,00	226 042	DE0002260429
C	11.100.000,00	11.100.000,00	3,9450%	0,00	110.690,31	0,00	110.690,31	0,00	11.100.000,00	226 043	DE0002260437
D	4.700.000,00	4.700.000,00	4,8750%	0,00	57.917,63	0,00	57.917,63	0,00	4.700.000,00	226 044	DE0002260445
<b>Totals CLN</b>	<b>77.550.000,00</b>	<b>77.488.267,78</b>		<b>10.587,80</b>	<b>731.820,44</b>	<b>0,00</b>	<b>742.408,24</b>	<b>0,00</b>	<b>77.477.679,98</b>		

Class	Amounts per Unit (10.000 / 100.000)							Rating of the Notes			
	Principal Balance before Distribution	Principal Distribution	Interest Distribution	Total Distribution	Principal Loss	Principal Balance after Distribution	Legal Maturity	S+P		Fitch	
								Original	Current	Original	Current
A+	7.530,71	423,51	69,01	492,52	0,00	7.107,20	07.09.2024	AAA	AAA	AAA	AAA
A	100.000,00	0,00	901,15	901,15	0,00	100.000,00	07.09.2024	AAA	AAA	AAA	AAA
B	100.000,00	0,00	946,65	946,65	0,00	100.000,00	07.09.2024	AA	AA	AA	AA
C	100.000,00	0,00	997,21	997,21	0,00	100.000,00	07.09.2024	A	A	A	A
D	100.000,00	0,00	1.232,29	1.232,29	0,00	100.000,00	07.09.2024	A	A	BBB	BBB

**Determination Date:** 23.11.2006  
**Payment Date:** 07.12.2006  
**3 Month EURIBOR:** 3,27500%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 17.11.2006

**Principal Reduction**  
Currency: EUR

Credit Linked Notes Provide Blue 2002-2 PLC  
Statement to CLN Noteholders

Class	Original Face Value	Beginning Percentage	Beginning Certificate Balance	Principal Received	Unscheduled Principal Received	Liquidation Proceeds	Total Principal	Interest Subparticipation	Unjustified Loss Allocation	Realized Loss	Ending Certificate Balance	Ending Percentage
Senior Swap	1.421.001.853,77	92,66%	1.070.115.495,36	33.971.246,07	26.209.884,29	0,00	60.181.130,36	-	0,00	0,00	1.009.934.365,00	92,26%
A+	250.000,00	0,02%	188.267,78	5.976,64	4.611,16	0,00	10.587,80	-	0,00	0,00	177.679,98	0,02%
A	45.500.000,00	3,94%	45.500.000,00	0,00	0,00	0,00	0,00	-	0,00	0,00	45.500.000,00	4,16%
B	16.000.000,00	1,39%	16.000.000,00	0,00	0,00	0,00	0,00	-	0,00	0,00	16.000.000,00	1,46%
C	11.100.000,00	0,96%	11.100.000,00	0,00	0,00	0,00	0,00	-	0,00	0,00	11.100.000,00	1,01%
D	4.700.000,00	0,41%	4.700.000,00	0,00	0,00	0,00	0,00	-	0,00	0,00	4.700.000,00	0,43%
Junior Swap	7.534.763,99	0,63%	7.306.823,32	0,00	0,00	0,00	0,00	0,00	0,00	0,00	7.306.823,32	0,67%
<b>Totals</b>	<b>1.506.086.617,76</b>	<b>100%</b>	<b>1.154.910.586,46</b>	<b>33.977.222,71</b>	<b>26.214.495,45</b>	<b>0,00</b>	<b>60.191.718,16</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>1.094.718.868,30</b>	<b>100%</b>

<b>Credit Enhancement</b> (based on Ending Certificate Balance)			
Class	Original Percentage	Beginning Percentage	Ending Percentage
A+	5,63%	7,33%	7,73%
A	2,61%	3,39%	3,57%
B	1,55%	2,00%	2,11%
C	0,81%	1,04%	1,10%
D	0,50%	0,63%	0,67%

**Determination Date:** 23.11.2006  
**Payment Date:** 07.12.2006  
**3 Month EURIBOR:** 3,275%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 17.11.2006

## Pool Distribution by Outstanding Balance - 31.10.2006 -

Balance Bucket (€)	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
< 10.000	77.242.026,40 €	7,06%	12.654	31,91%	29,16%	12,46%
≥ 10.000 < 20.000	140.390.122,40 €	12,82%	9.734	24,55%	31,68%	15,39%
≥ 20.000 < 30.000	132.567.407,88 €	12,11%	5.377	13,56%	34,87%	17,26%
≥ 30.000 < 40.000	112.109.886,80 €	10,24%	3.225	8,13%	36,86%	17,60%
≥ 40.000 < 50.000	113.749.495,21 €	10,39%	2.531	6,38%	39,54%	19,30%
≥ 50.000 < 60.000	87.050.977,57 €	7,95%	1.591	4,01%	42,42%	21,33%
≥ 60.000 < 70.000	73.126.332,50 €	6,68%	1.128	2,84%	44,41%	22,04%
≥ 70.000 < 80.000	65.014.143,53 €	5,94%	870	2,19%	47,72%	19,57%
≥ 80.000 < 90.000	52.397.037,23 €	4,79%	619	1,56%	49,09%	18,02%
≥ 90.000 < 100.000	49.057.549,38 €	4,48%	520	1,31%	50,80%	24,03%
≥ 100.000 < 110.000	33.563.133,24 €	3,07%	320	0,81%	55,35%	23,61%
≥ 110.000 < 120.000	30.195.207,62 €	2,76%	263	0,66%	55,59%	20,71%
≥ 120.000 < 130.000	28.192.203,90 €	2,58%	226	0,57%	57,59%	18,20%
≥ 130.000 < 140.000	23.240.288,93 €	2,12%	172	0,43%	59,56%	16,56%
≥ 140.000 < 150.000	16.296.110,13 €	1,49%	113	0,28%	60,24%	15,20%
≥ 150.000 < 160.000	12.212.109,06 €	1,12%	79	0,20%	59,04%	15,25%
≥ 160.000 < 170.000	9.714.329,02 €	0,89%	59	0,15%	62,02%	6,88%
≥ 170.000 < 180.000	6.136.237,42 €	0,56%	35	0,09%	60,16%	8,69%
≥ 180.000 < 190.000	5.507.901,48 €	0,50%	30	0,08%	59,36%	10,09%
≥ 190.000 < 200.000	3.874.155,68 €	0,35%	20	0,05%	63,92%	14,76%
≥ 200.000 < 210.000	2.671.591,62 €	0,24%	13	0,03%	65,34%	15,21%
≥ 210.000 < 220.000	2.575.509,01 €	0,24%	12	0,03%	67,01%	0,00%
≥ 220.000 < 230.000	2.692.843,62 €	0,25%	12	0,03%	63,30%	0,00%
≥ 230.000 < 240.000	2.361.436,72 €	0,22%	10	0,03%	67,99%	10,06%
≥ 240.000 < 250.000	2.211.888,27 €	0,20%	9	0,02%	45,13%	0,00%
≥ 250.000 < 260.000	1.002.733,85 €	0,09%	4	0,01%	40,01%	0,00%
≥ 260.000 < 270.000	1.059.888,93 €	0,10%	4	0,01%	57,24%	25,18%
≥ 270.000 < 280.000	1.111.300,00 €	0,10%	4	0,01%	60,11%	0,00%
≥ 280.000 < 290.000	862.633,54 €	0,08%	3	0,01%	65,64%	0,00%
≥ 290.000 < 300.000	877.844,77 €	0,08%	3	0,01%	49,07%	0,00%
≥ 300.000	5.654.542,59 €	0,52%	16	0,04%	55,07%	6,82%
<b>TOTAL</b>	<b>1.094.718.868,30 €</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

Original weighted average current Outstanding Balance = 31.625,19 €  
Weighted average current Outstanding Balance = 27.605,38 €  
Maximum current Outstanding Balance = 439.793,01 €  
Minimum current Outstanding Balance = 0,04 €

BHW Bausparkasse AG

**Pool Distribution by Region - 31.10.2006 -**

Region	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV
Schleswig Holstein	70.974.761,50 €	6,48%	2.946	7,43%	42,05%
Hamburg	17.200.759,01 €	1,57%	652	1,64%	37,44%
Niedersachsen	118.342.433,54 €	10,81%	5.361	13,52%	41,17%
Bremen	6.843.602,32 €	0,63%	360	0,91%	38,63%
Nordrhein-Westfalen	291.573.211,13 €	26,63%	10.603	26,74%	41,57%
Hessen	103.912.019,90 €	9,49%	3.527	8,89%	41,18%
Rheinland-Pfalz	54.698.942,38 €	5,00%	2.212	5,58%	41,47%
Baden-Württemberg	98.240.599,46 €	8,97%	3.268	8,24%	41,92%
Bayern	91.324.160,73 €	8,34%	2.937	7,41%	40,65%
Saarland	11.197.572,00 €	1,02%	497	1,25%	37,58%
Berlin	25.024.274,27 €	2,29%	698	1,76%	40,85%
Brandenburg	54.240.760,43 €	4,95%	1.489	3,75%	47,62%
Mecklenburg-Vorpommern	22.978.562,48 €	2,10%	712	1,80%	48,16%
Sachsen	42.224.295,37 €	3,86%	1.447	3,65%	43,20%
Sachsen-Anhalt	46.437.033,06 €	4,24%	1.542	3,89%	48,51%
Thüringen	27.571.255,28 €	2,52%	958	2,42%	44,35%
unknown	11.934.625,44 €	1,09%	447	1,13%	
<b>TOTAL</b>	<b>1.094.718.868,30 €</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>

BHW Bausparkasse AG



## Pool Distribution by LTV - 31.10.2006 -

Balance LTV	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> 0 < 5%	9.054.093,87 €	0,83%	1.572	3,96%	3,41%	6,07%
>= 5% < 10%	37.345.694,59 €	3,41%	3.464	8,74%	7,26%	9,84%
>= 10% < 15%	55.588.939,65 €	5,08%	3.297	8,31%	12,15%	12,17%
>= 15% < 20%	67.673.523,78 €	6,18%	3.173	8,00%	17,21%	14,36%
>= 20% < 25%	71.833.708,86 €	6,56%	3.066	7,73%	22,13%	14,98%
>= 25% < 30%	83.555.721,34 €	7,63%	3.039	7,66%	27,14%	14,71%
>= 30% < 35%	87.336.219,89 €	7,98%	3.035	7,65%	32,13%	16,74%
>= 35% < 40%	88.270.470,33 €	8,06%	2.851	7,19%	37,16%	19,22%
>= 40% < 45%	89.333.943,58 €	8,16%	2.704	6,82%	42,24%	17,13%
>= 45% < 50%	90.919.470,13 €	8,31%	2.667	6,73%	47,20%	16,75%
>= 50% < 55%	84.100.769,86 €	7,68%	2.420	6,10%	51,99%	19,46%
>= 55% < 60%	69.971.254,74 €	6,39%	2.088	5,27%	57,12%	19,41%
>= 60% < 65%	61.368.865,63 €	5,61%	1.876	4,73%	62,22%	16,91%
>= 65% < 70%	64.926.241,01 €	5,93%	1.590	4,01%	67,27%	23,42%
>= 70% < 75%	75.588.542,87 €	6,90%	1.386	3,50%	72,33%	28,54%
>= 75% < 80%	43.397.475,47 €	3,96%	899	2,27%	76,41%	22,45%
>= 80% < 85%	1.839.473,69 €	0,17%	59	0,15%	80,46%	31,45%
>= 85% < 90%	465.257,89 €	0,04%	15	0,04%	86,73%	25,73%
>= 90% < 95%	89.345,95 €	0,01%	3	0,01%	92,19%	33,33%
>= 95%	125.229,73 €	0,01%	4	0,01%	96,97%	0,00%
Brigde Collateral	1.258.153,49 €	0,11%	73	0,18%		
n.a. <sup>1)</sup>	10.676.471,95 €	0,98%	375	0,95%		
<b>TOTAL</b>	<b>1.094.718.868,30 €</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

Original weighted average LTV = 46,14%  
Weighted average current LTV = 42,20%  
Maximum current LTV = 100,06%  
Minimum current LTV = 0,93%

<sup>1)</sup> Loans secured by substitutional collateral or temporary collateral

**Pool Distribution by Interest Rate - 31.10.2006 -**

Balance Interest Rate	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> < 4,25%	264.911,01 €	0,02%	4	0,01%	52,64%	0,00%
>= 4,25% < 4,50%	4.286.847,35 €	0,39%	162	0,41%	40,11%	16,36%
>= 4,50% < 4,75%	15.728.179,72 €	1,44%	493	1,24%	33,37%	7,68%
>= 4,75% < 5,00%	96.317.275,73 €	8,80%	3.643	9,19%	37,06%	10,57%
>= 5,00% < 5,25%	62.787.295,88 €	5,74%	2.102	5,30%	40,09%	14,12%
>= 5,25% < 5,50%	118.279.439,78 €	10,80%	4.632	11,68%	41,41%	12,09%
>= 5,50% < 5,75%	257.157.148,04 €	23,49%	8.211	20,71%	43,84%	14,63%
>= 5,75% < 6,00%	233.912.251,73 €	21,37%	8.881	22,40%	44,46%	21,65%
>= 6,00% < 6,25%	126.434.891,24 €	11,55%	5.594	14,11%	40,04%	20,53%
>= 6,25% < 6,50%	120.418.255,56 €	11,00%	3.599	9,08%	43,36%	22,25%
>= 6,50% < 6,75%	40.500.132,41 €	3,70%	1.585	4,00%	43,78%	33,53%
>= 6,75% < 7,00%	14.371.877,30 €	1,31%	523	1,32%	43,17%	31,02%
>= 7,00% < 7,25%	3.162.355,12 €	0,29%	151	0,38%	37,75%	31,44%
>= 7,25% < 7,50%	797.941,43 €	0,07%	48	0,12%	31,73%	45,75%
>= 7,50% < 7,75%	300.066,00 €	0,03%	28	0,07%	33,45%	35,72%
>= 7,75%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
<b>TOTAL</b>	<b>1.094.718.868,30 €</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

Original weighted average Interest Rate = 5,72%  
 Weighted average current Interest Rate = 5,72%  
 Maximum current Interest Rate = 7,65%  
 Minimum current Interest Rate = 4,00%

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**Pool Distribution by Prior Ranking Charges - 31.10.2006 -**

Prior Ranking	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Prior Ranking Amount (EUR)	Weighted Average LTV	Percentage East Germany
Mortgages without prior ranking charges	2.017.173,32 €	0,18%	30	0,08%	0,00 €	61,71%	32,48%
Mortgages subject prior ranking charges	1.082.182.123,63 €	98,85%	39.178	98,79%	1.678.765.779,83 €	42,17%	17,84%
n.a.	10.519.571,35 €	0,96%	448	1,13%			
<b>TOTAL</b>	<b>1.094.718.868,30 €</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>1.678.765.779,83 €</b>	<b>42,20%</b>	<b>17,87%</b>

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**Pool Distribution by Prior Ranking Charges (as adjusted) - 31.10.2006 -**

Prior Ranking	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Prior Ranking Amount (EUR)	Weighted Average LTV	Percentage East Germany
Mortgages without prior ranking charges	546.679.806,77 €	49,94%	14.585	36,78%	0,00 €	37,06%	21,21%
Mortgages subject prior ranking charges	537.519.490,18 €	49,10%	24.623	62,09%	1.665.930.157,02 €	46,93%	14,46%
n.a.	10.519.571,35 €	0,96%	448	1,13%	0,00 €	0,00%	0,00%
<b>TOTAL</b>	<b>1.094.718.868,30 €</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>1.665.930.157,02 €</b>	<b>41,95%</b>	<b>17,87%</b>

Prior ranking charges below 1% of the Property Value have been deducted to take account of, inter alia, rounding deviations.

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**Pool Distribution by Property Type - 31.10.2006 -**

Property Type	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Single Family House	728.716.760,09	66,57%	27.395	69,08%	41,84%	20,63%
Two-Family House	150.883.955,73	13,78%	5.433	13,70%	40,02%	14,27%
Multi-Family House	60.120.898,96	5,49%	1.449	3,65%	42,95%	17,16%
Holiday Property	3.535.300,26	0,32%	78	0,20%	41,53%	29,36%
Prefabricated House (Fertighaus)	3.486.711,91	0,32%	116	0,29%	45,37%	24,99%
Apartment (Eigentumswohnung)	140.818.204,80	12,86%	4.925	12,42%	46,10%	7,27%
Building land	174.715,77	0,02%	6	0,02%	15,00%	0,00%
Other Properties	1.591.477,70	0,15%	44	0,11%	33,95%	10,39%
Unkown	5.390.843,08	0,49%	210	0,53%	0,00%	
<b>TOTAL</b>	<b>1.094.718.868,30</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

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**Pool Distribution by Employment Status - 31.10.2006 -**

<b>Employment Status</b>	<b>Aggregated Securitized Balance (Protected Amount)</b>	<b>Percent of Total Securitized Balance</b>	<b>Number of Reference Claims</b>	<b>Percent of Total Number of Reference Claims</b>	<b>Weighted Average LTV</b>	<b>Percentage East Germany</b>
Civil Servants	259.668.014,82	23,72%	10.603	26,74%	38,82%	7,88%
Public Sector Employees	179.452.768,25	16,39%	6.886	17,36%	41,24%	14,22%
Other Employees	414.729.248,81	37,88%	12.621	31,83%	45,87%	27,06%
Self-Employed	47.383.844,88	4,33%	1.119	2,82%	44,59%	18,68%
Other (Pensioners, Students, ...)	148.601.762,85	13,57%	7.104	17,91%	37,26%	10,78%
unknown	44.883.228,69	4,10%	1.323	3,34%	45,67%	27,92%
<b>TOTAL</b>	<b>1.094.718.868,30</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

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**Pool Distribution by Occupation Status - 31.10.2006 -**

<b>Occupation Status</b>	<b>Aggregated Securitized Balance (Protected Amount)</b>	<b>Percent of Total Securitized Balance</b>	<b>Number of Reference Claims</b>	<b>Percent of Total Number of Reference Claims</b>	<b>Weighted Average LTV</b>	<b>Percentage East Germany</b>
Owner Occupied	1.055.595.320,28	96,43%	38.363	96,74%	42,08%	17,69%
Non-Owner Occupied	32.465.468,71	2,97%	1.044	2,63%	46,68%	23,98%
unknown	6.658.079,31	0,61%	249	0,63%	31,54%	0,00%
<b>TOTAL</b>	<b>1.094.718.868,30</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

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**Pool Distribution by Amortisation Type - 31.10.2006 -**

Amortisation Type	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Bullet	1.094.718.868,30	100,00%	39.656	100,00%	42,20%	17,87%
Annuity	0,00	0,00%	0	0,00%	0,00%	0,00%
Amortising	0,00	0,00%	0	0,00%	0,00%	0,00%
<b>TOTAL</b>	<b>1.094.718.868,30</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

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**Pool Distribution by Seasoning - 31.10.2006 -**

Seasoning (in months)	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= 0 <= 36	247.205,53 €	0,02%	10	0,03%	35,71%	84,95%
> 36 <= 39	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 39 <= 42	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 42 <= 45	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 45 <= 48	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 48 <= 51	6.001.581,00 €	0,55%	471	1,19%	31,19%	8,35%
> 51 <= 54	37.002.116,99 €	3,38%	2.382	6,01%	36,12%	12,10%
> 54 <= 57	69.300.627,61 €	6,33%	3.140	7,92%	42,05%	15,66%
> 57 <= 60	135.850.078,33 €	12,41%	4.614	11,64%	45,79%	14,36%
> 60 <= 63	113.511.339,35 €	10,37%	3.566	8,99%	48,56%	20,26%
> 63 <= 66	76.624.327,51 €	7,00%	2.867	7,23%	46,86%	20,07%
> 66 <= 69	44.058.581,64 €	4,02%	2.138	5,39%	42,79%	20,47%
> 69 <= 72	40.730.550,03 €	3,72%	1.866	4,71%	41,91%	19,73%
> 72 <= 75	38.161.147,78 €	3,49%	1.880	4,74%	40,47%	20,62%
> 75 <= 78	31.254.258,23 €	2,86%	1.346	3,39%	40,28%	24,05%
> 78 <= 81	25.951.902,29 €	2,37%	996	2,51%	40,37%	21,69%
> 81 <= 84	32.421.996,82 €	2,96%	1.140	2,87%	40,58%	18,55%
> 84 <= 87	48.869.845,69 €	4,46%	1.612	4,06%	39,79%	14,72%
> 87 <= 90	50.483.832,56 €	4,61%	1.981	5,00%	37,27%	12,07%
> 90 <= 93	40.550.862,52 €	3,70%	1.557	3,93%	36,95%	14,65%
> 93 <= 96	39.002.455,29 €	3,56%	1.352	3,41%	38,75%	18,81%
> 96 <= 99	42.237.061,02 €	3,86%	1.194	3,01%	39,70%	22,13%
> 99 <= 102	78.033.585,89 €	7,13%	1.779	4,49%	40,88%	16,85%
> 102 <= 105	36.242.189,99 €	3,31%	918	2,31%	39,48%	15,37%
> 105 <= 108	23.323.856,09 €	2,13%	590	1,49%	40,37%	18,08%
> 108 <= 111	24.229.745,54 €	2,21%	637	1,61%	40,82%	21,38%
> 111 <= 114	15.892.723,80 €	1,45%	449	1,13%	43,49%	29,96%
> 114 <= 117	15.777.985,48 €	1,44%	435	1,10%	45,81%	22,94%
> 117 <= 120	7.844.833,55 €	0,72%	248	0,63%	43,81%	19,83%
> 120 <= 123	2.615.673,20 €	0,24%	79	0,20%	43,84%	22,78%
> 123	18.498.504,57 €	1,69%	409	1,03%	39,96%	16,81%
<b>TOTAL</b>	<b>1.094.718.868,30 €</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

Original weighted average current Seasoning =

29,56

Weighted average current Seasoning =

78,59

1,00

0,00%

Maximum current Seasoning =

174,23

Minimum current Seasoning =

1,00

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**Pool Distribution by Remaining Term to next Reset Date - 31.10.2006 -**

Next Reset Date (in months)	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> 0 <= 24	522.159.681,38 €	47,70%	24.578	61,98%	37,11%	17,24%
> 24 <= 27	29.314.229,27 €	2,68%	1.175	2,96%	39,46%	15,12%
> 27 <= 30	35.150.384,98 €	3,21%	1.186	2,99%	41,29%	14,80%
> 30 <= 33	37.250.695,95 €	3,40%	1.330	3,35%	41,17%	15,42%
> 33 <= 36	27.369.745,84 €	2,50%	1.033	2,60%	41,23%	18,23%
> 36 <= 39	29.694.585,44 €	2,71%	972	2,45%	41,07%	21,52%
> 39 <= 42	20.683.242,37 €	1,89%	682	1,72%	42,35%	20,40%
> 42 <= 45	23.244.544,86 €	2,12%	681	1,72%	43,33%	19,50%
> 45 <= 48	26.104.560,28 €	2,38%	684	1,72%	46,06%	23,18%
> 48 <= 51	25.590.588,11 €	2,34%	692	1,75%	46,02%	24,28%
> 51 <= 54	34.064.641,68 €	3,11%	791	1,99%	47,83%	22,20%
> 54 <= 57	87.528.404,45 €	8,00%	1.577	3,98%	53,33%	24,13%
> 57 <= 60	80.570.571,87 €	7,36%	1.571	3,96%	51,51%	17,40%
> 60 <= 63	100.939.604,31 €	9,22%	2.134	5,38%	49,20%	13,53%
> 63 <= 66	5.760.471,88 €	0,53%	214	0,54%	43,31%	8,09%
> 66 <= 69	2.730.114,49 €	0,25%	122	0,31%	42,60%	4,26%
> 69 <= 72	980.799,51 €	0,09%	43	0,11%	39,85%	6,33%
> 72 <= 75	435.830,27 €	0,04%	20	0,05%	45,10%	0,00%
> 75 <= 78	284.920,19 €	0,03%	17	0,04%	38,54%	10,88%
> 78 <= 81	125.043,68 €	0,01%	11	0,03%	40,08%	0,00%
> 81 <= 84	71.902,14 €	0,01%	3	0,01%	56,76%	0,00%
> 84 <= 87	37.733,02 €	0,00%	3	0,01%	36,58%	0,00%
> 87 <= 90	35.757,60 €	0,00%	2	0,01%	17,19%	0,00%
> 90 <= 93	264.513,79 €	0,02%	7	0,02%	58,20%	16,74%
> 93 <= 96	98.919,85 €	0,01%	4	0,01%	25,80%	0,00%
> 96 <= 99	45.337,36 €	0,00%	3	0,01%	30,53%	44,38%
> 99 <= 102	89.357,80 €	0,01%	4	0,01%	59,97%	49,44%
> 102 <= 105	71.230,33 €	0,01%	2	0,01%	53,72%	20,12%
> 105 <= 108	81.647,32 €	0,01%	3	0,01%	34,13%	22,40%
> 108 <= 111	150.063,67 €	0,01%	6	0,02%	38,72%	0,00%
> 111 <= 114	159.701,40 €	0,01%	4	0,01%	50,60%	0,00%
> 114 <= 117	26.000,00 €	0,00%	1	0,00%	13,05%	0,00%
> 117 <= 120	98.248,29 €	0,01%	1	0,00%	61,30%	0,00%
> 120 <= 123	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 123 <= 126	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 126 <= 129	19.502,93 €	0,00%	1	0,00%	100,00%	0,00%
> 129 <= 132	32.178,50 €	0,00%	1	0,00%	37,50%	0,00%
> 132 <= 135	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 135	1.083.732,48 €	0,10%	19	0,05%	48,23%	15,50%
variable	2.370.381,01 €	0,22%	79	0,20%	38,90%	0,16%
<b>TOTAL</b>	<b>1.094.718.868,30 €</b>	<b>100%</b>	<b>39.656</b>	<b>100%</b>	<b>42,20%</b>	<b>17,87%</b>

Original weighted average current Term to Reset = 72,24  
 Weighted average current Term to Reset = 31,84  
 Maximum current Term to Reset = 266,00  
 Minimum current Term to Reset = 0,00

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