

## PROVIDE BLUE 2004 - 1 PLC

<b>Determination Date :</b>	<b>17.10.2006</b>		
<b>Reference Period :</b>	<b>01.07.2006</b>	-	<b>30.09.2006</b>
<b>Interest Period on Notes :</b>	<b>08.08.2006</b>	-	<b>06.11.2006</b>
<b>Fixed Euribor :</b>	<b>3.20100%</b>		



### **The Bank and Servicer**

BHW Bausparkasse AG  
Lubahnstraße 2  
31789 Hameln / Germany  
Contact Person:  
Christel Bicknell  
Telephone: +49 (0)5151 182489  
Facsimile: +49 (0)5151 185069  
E-Mail: Cbicknell.@bhw.de

### **Corporate Administrator**

Deutsche International Corporate Services  
5 Harbourmaster Place, IFSC  
c/o Deutsche International (Ireland) Limited  
Dublin 1 / Ireland  
Contact Person:  
Claire Lyons  
Telephone: +353 1 6806016  
Facsimile: +353 1 6806050  
E-Mail: claire.lyons@db.com

### **Program Sponsor**

Kreditanstalt für Wiederaufbau  
Palmengartenstrasse 5-9  
60325 Frankfurt am Main  
Contact Person:  
Yvonne Ronecker  
Telephone: +49 (0)69 7431 1831  
Facsimile: +49 (0)69 7431 4948  
E-Mail: Yvonne.Ronecker@kfw.de  
Rating: AAA/ AAA/ AAA (Standard & Poor's / Moody's / Fitch Ratings)

### **Principal Paying Agent**

BNP Paribas Securities Services,  
Frankfurt Branch Grüneburgweg 14  
60322 Fankfurt / Germany  
Contact Person:  
Christoph Meitzner  
Telephone: +49 (0)69 1520 5574  
Facsimile: +49 (0)69 1520 5550  
E-Mail: christoph.meitzner@bnpparibas.com  
Rating:  
A-1+/ Prime-1 / F1+ (Standard & Poor's/ Moody's/ Fitch Ratings)

### **Ratingagency**

Fitch Ratings Ltd.  
Eldon House, Eldon Street  
London EC2M 7UA / United Kingdom  
Contact Person:  
Charlotte Eady  
Telephone: +44 (0)20 7417 3523  
Facsimile: +44 (0)20 7417 6262  
E-Mail: charlotte.eady@fitchratings.com

### **The Issuer**

PROVIDE Blue 2004-1 PLC  
5 Harbourmaster Place, IFSC  
Dublin 1 / Ireland  
Contact Person:  
Claire Lyons  
Telephone: +353 1 6806016  
Facsimile: +353 1 6806050  
E-Mail: claire.lyons@db.com

### **The Trustee**

Deloitte & Touche GmbH  
Schwannstraße 6  
40476 Düsseldorf / Germany  
Contact Person:  
Ulrich Lotz  
Telephone: +49 (0)211 87722375  
Facsimile: +49 (0)211 87722441  
E-Mail: ulotz@deloitte.de

### **Ratingagency**

Standard & Poor's Ratings Services  
20 Canada Square, Canary Wharf  
London E14 5LH  
Contact Person:  
Viktor Milev  
Telephone: +44 (0)20 7176 3569  
Facsimile: +44 (0)20 7176 3598  
E-Mail: viktor\_milev@standardandpoors.com

**Remittance Information**  
Currency: EUR

Reference Pool Servicer: **BHW**

Intermediary and Sponsor: **Kreditanstalt für Wiederaufbau**

Remittance Distribution Data		
Initial Aggregate Principal Balance		<b>2.176.164.273,61</b>
Beginning Aggregate Principal Balance		<b>1.029.838.643,80</b>
Scheduled Principal received	<b>51.574.971,68</b>	
Unscheduled Principal received / Prepayments	<b>34.706.902,95</b>	
thereof Removals	<b>-142.274,10</b>	
Liquidation Proceeds	<b>0,00</b>	
<b>Total Principal available for Distribution</b>		<b>86.281.874,63</b>
Current Period Realized Losses	<b>0,00</b>	
Cumulative Realized Loss	<b>9.076,72</b>	
Current Period Unjustified Losses/Late Recoveries	<b>0,00</b>	
Current Period Reinstatement of the Note Principal Amounts	<b>0,00</b>	
<b>Net Principal Repayment</b>		<b>86.281.874,63</b>
Ending Aggregate Principal Amount		<b>943.556.769,17</b>
Cumulative Realized Loss	<b>9.076,72</b>	
CPR	37,96%	

Outstanding Threshold Amount and Interest Subparticipation		
Initial Balance	0,80%	<b>17.409.314,19</b>
Threshold Amount (Beginning Balance)	1,69%	<b>17.400.237,47</b>
Current Period Realized Losses	<b>0,00</b>	
Interest Subparticipation available Current Period:	<b>11.738.378,57</b>	
Cumulative Interest Subparticipation available	<b>17.400.237,47</b>	
Payment Interest Subpart. Current Period	<b>0,00</b>	
Entitled Interest Subparticipation for Following Periods	<b>0,00</b>	
Threshold Amount (Ending Balance)	1,84%	<b>17.400.237,47</b>

<b>Pool-factor:</b>	<b>0,40352024</b>
<b>A+ Reduction Factor:</b>	<b>0,00012098</b>
<b>A+ Increase Factor:</b>	<b>8265,819838</b>

Remittance Realised Loss		
Number and Protected Amount of Loans	<b>1</b>	<b>8967,16</b>
Foreclosure Proceeds	81832,71	
Prior Ranking Loans (eventually not in this Portfolio)	81832,71	
Loss on Prior Ranking Loans (not in this Portfolio)	-109,56	
<b>Realised Loss</b>		<b>9076,72</b>

Reference Pool Information		
Fixed Rate Loans (Festhypotheken)		
Beginning Number of Claims		115.509
Number of Claims paid in full Current Period	-3.553	
Removals Current Period	-12	
Aggregated Number of Claims paid in full / Removals		-3.565
Added Loans *		+ 305
<b>Ending Number of Fixed Rate Loans</b>		<b>112.249</b>

\* in case loan was splitted

Delinquency Status			
	Number of Claims	Nominal Amount	Overdue Payments
0 months in Arrears	108.956	912.298.653,04	-94.684.887,57
0,01 - 0,99 months in Arrears	2.201	21.680.516,55	136.779,85
1 - 1,99 months in Arrears	501	3.334.645,64	103.357,38
2 - 2,99 months in Arrears	125	1.072.695,74	56.696,71
3 - 3,99 months in Arrears	98	969.817,76	60.747,78
4 - 4,99 months in Arrears	62	407.620,45	45.499,67
5 - 5,99 months in Arrears	36	406.596,42	35.938,43
6 - 11,99 months in Arrears	118	1.360.637,03	259.327,77
12+ months in Arrears	93	1.286.804,95	384.633,78
<b>Delinquencies</b> (greater 3 Instalments)	407	4.431.476,61	786.147,43
Terminated	0	0,00	0,00
<b>Subtotal</b>	407	4.431.476,61	786.147,43
Bankruptcy	61	618.446,50	4.051,64
<b>Total</b>	<b>468</b>	<b>5.049.923,11</b>	<b>790.199,07</b>

Defaulted Reference Loan Claim			
	Number of Claims	Nominal Amount	Overdue Payments
Current Period Defaulted Reference Claims	58	768.288,26	-91.084,58
Cumulative Defaulted Reference Claims	330	4.034.654,38	-577.862,49
thereof normal performing again*	73	872.186,17	

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

## Interest Distribution

Currency: EURO

### Credit Linked Notes Provide Blue 2004-1 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+	111.318,46	25	0,20%	3,4010%	38,28	<b>957,00</b>
A	31.400.000,00	314	0,20%	3,4010%	859,70	<b>269.945,80</b>
B	32.700.000,00	327	0,40%	3,6010%	910,25	<b>297.651,75</b>
C	15.200.000,00	152	0,55%	3,7510%	948,17	<b>144.121,84</b>
D	13.000.000,00	130	0,95%	4,1510%	1.049,28	<b>136.406,40</b>
<b>Totals</b>	<b>92.411.318,46</b>					<b>849.082,79</b>

#### Triggers:

- 1) Time Call: 07.02.2008
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Principal balance, currently 43,36%
- 3) Occurrence of a Tax Event
- 4) Occurrence of a Regulatory Event
- 5) Termination of the Mezzanine Tranche of the Bank Swap
- 6) Occurrence of a Serious Cause or Insolvency

<b>Determination Date:</b>	17.10.2006	<b>Current Interest Accrual Period</b>	
<b>Payment Date:</b>	07.11.2006	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	3,20100%	08.08.2006	06.11.2006
<b>Number of days (act):</b>	91		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	11.10.2006		

## Distribution Summary

Currency: EUR

Credit Linked Notes Provide Blue 2004-1 PLC  
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	111.318,46	3,4010%	10.438,40	957,00	0,00	11.395,40	0,00	100.880,06	A0BA80	DE000A0BA800
A	31.400.000,00	31.400.000,00	3,4010%	0,00	269.945,80	0,00	269.945,80	0,00	31.400.000,00	A0BA81	DE000A0BA818
B	32.700.000,00	32.700.000,00	3,6010%	0,00	297.651,75	0,00	297.651,75	0,00	32.700.000,00	A0BA82	DE000A0BA826
C	15.200.000,00	15.200.000,00	3,7510%	0,00	144.121,84	0,00	144.121,84	0,00	15.200.000,00	A0BA83	DE000A0BA834
D	13.000.000,00	13.000.000,00	4,1510%	0,00	136.406,40	0,00	136.406,40	0,00	13.000.000,00	A0BA84	DE000A0BA842
<b>Totals CLN</b>	<b>92.550.000,00</b>	<b>92.411.318,46</b>		<b>10.438,40</b>	<b>849.082,79</b>	<b>0,00</b>	<b>859.521,19</b>	<b>0,00</b>	<b>92.400.880,06</b>		

Amounts per Unit (10.000 / 100.000)								Rating of the Notes			
								S&P		Fitch	
Class	Principal Balance before Distribution	Principal Distribution	Interest Distribution	Total Distribution	Principal Loss	Principal Balance after Distribution	Legal Maturity	Original	Current	Original	Current
A+	4.452,74	417,54	38,28	455,82	0,00	4.035,20	07.11.2024	AAA	AAA	AAA	AAA
A	100.000,00	0,00	859,70	859,70	0,00	100.000,00	07.11.2024	AAA	AAA	AAA	AAA
B	100.000,00	0,00	910,25	910,25	0,00	100.000,00	07.11.2024	AA	AA+	AA	AA
C	100.000,00	0,00	948,17	948,17	0,00	100.000,00	07.11.2024	A	AA-	A	A
D	100.000,00	0,00	1.049,28	1.049,28	0,00	100.000,00	07.11.2024	BBB	BBB+	BBB	BBB

**Determination Date:** 17.10.2006  
**Payment Date:** 07.11.2006  
**3 Month EURIBOR:** 3,20100%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 11.10.2006

**Principal Reduction**  
Currency: EUR

Credit Linked Notes Provide Blue 2004 -1 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	2.066.204.959,42	89,34%	920.027.087,87	51.568.732,13	34.702.704,10	0,00	86.271.436,23	-	0,00	0,00	833.755.651,64	88,36%
A+	250.000,00	0,01%	111.318,46	6.239,55	4.198,85	0,00	10.438,40	-	0,00	0,00	100.880,06	0,01%
A	31.400.000,00	3,05%	31.400.000,00	0,00	0,00	0,00	0,00	-	0,00	0,00	31.400.000,00	3,33%
B	32.700.000,00	3,18%	32.700.000,00	0,00	0,00	0,00	0,00	-	0,00	0,00	32.700.000,00	3,47%
C	15.200.000,00	1,48%	15.200.000,00	0,00	0,00	0,00	0,00	-	0,00	0,00	15.200.000,00	1,61%
D	13.000.000,00	1,26%	13.000.000,00	0,00	0,00	0,00	0,00	-	0,00	0,00	13.000.000,00	1,38%
Junior Swap	17.409.314,19	1,69%	17.400.237,47	0,00	0,00	0,00	0,00	0,00	0,00	0,00	17.400.237,47	1,84%
<b>Totals</b>	<b>2.176.164.273,61</b>	<b>100%</b>	<b>1.029.838.643,80</b>	<b>51.574.971,68</b>	<b>34.706.902,95</b>	<b>0,00</b>	<b>86.281.874,63</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>943.556.769,17</b>	<b>100%</b>

<b>Credit Enhancement</b> (based on Ending Certificate Balance)			
Class	Original Percentage	Beginning Percentage	Ending Percentage
A+	5,04%	10,66%	11,63%
A	3,60%	7,61%	8,30%
B	2,10%	4,43%	4,83%
C	1,40%	2,95%	3,22%
D	0,80%	1,69%	1,84%

**Determination Date:** 17.10.2006  
**Payment Date:** 07.11.2006  
**3 Month EURIBOR:** 3,20100%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 11.10.2006

**Pool Distribution by Outstanding Balance - 30.09.2006 -**

Balance Bucket (€)	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
< 10.000	383.450.213,96 €	40,64%	82.429	73,43%	29,51%	10,29%
≥ 10.000 < 20.000	292.444.162,50 €	30,99%	21.078	18,78%	31,36%	11,67%
≥ 20.000 < 30.000	135.571.970,47 €	14,37%	5.650	5,03%	32,55%	15,31%
≥ 30.000 < 40.000	60.278.825,09 €	6,39%	1.768	1,58%	33,11%	8,16%
≥ 40.000 < 50.000	32.410.778,42 €	3,43%	733	0,65%	33,33%	7,04%
≥ 50.000 < 60.000	15.667.472,73 €	1,66%	289	0,26%	36,61%	4,78%
≥ 60.000 < 70.000	9.541.097,59 €	1,01%	148	0,13%	39,60%	1,37%
≥ 70.000 < 80.000	5.203.494,64 €	0,55%	70	0,06%	39,51%	5,88%
≥ 80.000 < 90.000	2.102.126,50 €	0,22%	25	0,02%	42,18%	7,76%
≥ 90.000 < 100.000	1.794.202,59 €	0,19%	19	0,02%	41,51%	
≥ 100.000 < 110.000	1.566.146,17 €	0,17%	15	0,01%	38,33%	
≥ 110.000 < 120.000	461.585,20 €	0,05%	4	0,00%	41,72%	24,63%
≥ 120.000 < 130.000	869.079,84 €	0,09%	7	0,01%	45,62%	
≥ 130.000 < 140.000	535.123,96 €	0,06%	4	0,00%	48,31%	
≥ 140.000 < 150.000	148.344,92 €	0,02%	1	0,00%	72,00%	
≥ 150.000 < 160.000	610.260,94 €	0,06%	4	0,00%	46,56%	
≥ 160.000 < 170.000	162.719,68 €	0,02%	1	0,00%	11,00%	
≥ 170.000 < 180.000	343.733,73 €	0,04%	2	0,00%	31,00%	
≥ 180.000 < 190.000						
≥ 190.000 < 200.000	191.326,24 €	0,02%	1	0,00%	37,00%	
≥ 200.000 < 210.000	204.104,00 €	0,02%	1	0,00%	45,00%	
≥ 210.000 < 220.000						
≥ 220.000 < 230.000						
≥ 230.000 < 240.000						
≥ 240.000 < 250.000						
≥ 250.000 < 260.000						
≥ 260.000 < 270.000						
≥ 270.000 < 280.000						
≥ 280.000 < 290.000						
≥ 290.000 < 300.000						
≥ 300.000						
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

Original weighted average Outstanding Balance = 13.752,13 €  
 Weighted average current Outstanding Balance = 8.405,93 €  
 Maximum current Outstanding Balance = 204.104,00 €  
 Minimum current Outstanding Balance = 0,01 €

**Pool Distribution by Region - 30.09.2006 -**

Region	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV
Schleswig Holstein	54.642.955,82 €	5,79%	6.921	6,17%	32,45%
Hamburg	14.914.068,93 €	1,58%	1.805	1,61%	29,75%
Niedersachsen	92.432.687,71 €	9,80%	12.502	11,14%	32,61%
Bremen	8.256.986,91 €	0,88%	1.049	0,93%	33,11%
Nordrhein-Westfalen	218.371.038,80 €	23,14%	26.610	23,71%	31,71%
Hessen	85.518.418,30 €	9,06%	9.875	8,80%	30,44%
Rheinland-Pfalz	67.843.325,96 €	7,19%	7.375	6,57%	32,56%
Baden-Württemberg	132.849.169,35 €	14,08%	15.469	13,78%	30,91%
Bayern	115.515.972,64 €	12,24%	13.273	11,82%	31,56%
Saarland	22.686.097,20 €	2,40%	2.806	2,50%	29,94%
Berlin	25.665.259,15 €	2,72%	2.633	2,35%	29,36%
Brandenburg	20.040.214,05 €	2,12%	2.284	2,03%	28,64%
Mecklenburg-Vorpommern	12.228.401,90 €	1,30%	1.417	1,26%	27,89%
Sachsen	43.062.364,73 €	4,56%	4.087	3,64%	31,75%
Sachsen-Anhalt	16.585.200,82 €	1,76%	2.203	1,96%	26,62%
Thüringen	11.089.987,47 €	1,18%	1.462	1,30%	25,06%
unknown	1.854.619,43 €	0,20%	478	0,43%	21,97%
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>

BHW Bausparkasse AG

10.10.2006

**Pool Distribution by LTV - 30.09.2006 -**

Balance LTV	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> < 5%	49.547.075,34 €	5,25%	14.522	12,94%	3,12%	6,69%
>= 5% < 10%	113.142.975,13 €	11,99%	14.487	12,91%	6,98%	11,17%
>= 10% < 15%	99.872.639,95 €	10,58%	10.135	9,03%	11,97%	13,59%
>= 15% < 20%	89.102.882,51 €	9,44%	8.489	7,56%	16,96%	14,58%
>= 20% < 25%	78.937.563,31 €	8,37%	7.609	6,78%	21,92%	13,67%
>= 25% < 30%	68.866.886,92 €	7,30%	7.013	6,25%	26,99%	12,33%
>= 30% < 35%	64.683.846,86 €	6,86%	6.736	6,00%	32,00%	10,79%
>= 35% < 40%	58.992.968,63 €	6,25%	6.435	5,73%	36,98%	10,41%
>= 40% < 45%	55.324.953,53 €	5,86%	6.246	5,56%	41,98%	9,48%
>= 45% < 50%	51.978.182,56 €	5,51%	5.927	5,28%	46,96%	8,77%
>= 50% < 55%	49.102.446,43 €	5,20%	5.791	5,16%	51,99%	7,85%
>= 55% < 60%	43.599.517,82 €	4,62%	5.151	4,59%	56,97%	7,87%
>= 60% < 65%	37.838.311,98 €	4,01%	4.334	3,86%	61,88%	7,65%
>= 65% < 70%	29.946.099,22 €	3,17%	3.193	2,84%	66,77%	9,33%
>= 70% < 75%	17.788.065,44 €	1,89%	1.721	1,53%	71,67%	9,13%
>= 75% < 80%	5.476.181,86 €	0,58%	556	0,50%	76,44%	4,99%
>= 80% < 85%	14.989.547,68 €	1,59%	2.123	1,89%	82,57%	9,79%
>= 85% < 90%	7.622.491,64 €	0,81%	640	0,57%	86,97%	15,74%
>= 90% < 95%	1.879.232,43 €	0,20%	95	0,08%	91,84%	23,39%
>= 95%	64.259,16 €	0,01%	5	0,00%	101,68%	14,87%
Brigde Collateral n.a. 1)	1.228.167,61 €	0,13%	175	0,16%		11,67%
	3.572.473,16 €	0,38%	866	0,77%		4,01%
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

Original weighted average LTV = 35,25%  
 Weighted average current LTV = 31,25%  
 Maximum current LTV = 114,69%  
 Minimum current LTV = 1,00%

1) Loans secured by substitutional collateral or temporary collateral



**Pool Distribution by Interest Rate - 30.09.2006 -**

Balance Interest Rate	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> <= 2,00%						
> 2,00% <= 2,50%	5.534.105,64 €	0,59%	663	0,59%	28,07%	19,84%
> 2,50% <= 3,00%	4.790.197,63 €	0,51%	589	0,52%	28,85%	12,15%
> 3,00% <= 3,50%						
> 3,50% <= 4,00%	132.392.958,07 €	14,03%	13.667	12,18%	29,24%	16,79%
> 4,00% <= 4,50%	1.729.873,16 €	0,18%	523	0,47%	33,04%	3,43%
> 4,50% <= 5,00%	799.006.438,98 €	84,68%	96.789	86,23%	31,61%	9,89%
> 5,00% <= 5,50%	5.702,63 €	0,00%	1	0,00%	23,00%	
> 5,50% <= 6,00%	97.493,06 €	0,01%	17	0,02%	33,63%	
> 6,00% <= 6,50%						
> 6,50% <= 7,00%						
> 7,00% <= 7,50%						
> 7,50% <= 8,00%						
> 8,00% <= 8,50%						
> 8,50% <= 9,00%						
> 9,00%						
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

Original weighted average Interest Rate = 4,831%  
 Weighted average current Interest Rate = 4,832%  
 Maximum current Interest Rate = 6,000%  
 Minimum current Interest Rate = 2,250%

**Pool Distribution by Prior Ranking Charges - 30.09.2006 -**

Prior Ranking	Aggregated Securitized Balance	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	498.336,64 €	0,05%	29	0,03%		28,26%	9,00%
Mortgages subject to prior ranking charges	938.257.791,76 €	99,44%	111.179	99,05%	5.508.372.855,20 €	31,25%	10,94%
n.a.	4.800.640,77 €	0,51%	1.041	0,93%			0,00%
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>5.508.372.855,20 €</b>	<b>31,25%</b>	<b>10,92%</b>

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**Pool Distribution by Prior Ranking Charges (as adjusted) - 30.09.2006 -**

Prior Ranking	Aggregated Securitized Balance	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	309.609.842,33 €	32,81%	32.749	29,18%		13,66%	13,92%
Mortgages subject prior ranking charges	629.146.286,07 €	66,68%	78.459	69,90%	5.480.408.343,67 €	39,93%	9,48%
n.a.	4.800.640,77 €	0,51%	1.041	0,93%			484,40%
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>5.480.408.343,67 €</b>	<b>31,25%</b>	<b>10,92%</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 - 30.09.2006 -**

Property Type	Aggregated Securitized Balance	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	593.615.142,87	62,91%	72.644	64,72%	31,42%	11,49%
Two-Family House	113.547.750,65	12,03%	13.446	11,98%	28,40%	12,00%
Multi-Family House	39.858.244,95	4,22%	3.982	3,55%	29,33%	19,24%
Holiday Property	1.549.846,03	0,16%	154	0,14%	30,41%	29,45%
Prefabricated House (Fertighaus)	2.268.167,56	0,24%	254	0,23%	32,25%	28,21%
Apartment (Eigentumswohnung)	191.126.506,60	20,26%	21.341	19,01%	32,79%	6,46%
Building land	103.182,31	0,01%	8	0,01%	22,51%	31,08%
Other Properties	382.446,46	0,04%	60	0,05%	30,52%	1,70%
Unkown	1.105.481,74	0,12%	360	0,32%		
<b>TOTAL</b>	<b>943.556.769,17</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

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**Pool Distribution by Employment Status - 30.09.2006 -**

Employment Status	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Civil Servants	334.485.544,81	35,45%	41.583	37,05%	31,94%	3,51%
Public Sector Employees	197.728.189,02	20,96%	23.436	20,88%	31,24%	12,05%
Other Employees	140.057.002,88	14,84%	15.870	14,14%	32,25%	15,95%
Self-Employed	24.304.746,09	2,58%	2.387	2,13%	34,36%	12,60%
Other (Pensioners, Students, ...)	99.898.993,74	10,59%	12.679	11,30%	28,46%	6,11%
unknown	147.082.292,63	15,59%	16.294	14,52%	30,13%	24,42%
<b>TOTAL</b>	<b>943.556.769,17</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

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**Pool Distribution by Occupation Status - 30.09.2006 -**

Occupation Status	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Owner Occupied	808.060.632,46	85,64%	97.032	86,44%	31,37%	10,54%
Non-Owner Occupied	133.738.774,56	14,17%	14.743	13,13%	30,52%	13,33%
unknown	1.757.362,15	0,19%	474	0,42%	23,23%	
<b>TOTAL</b>	<b>943.556.769,17</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

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**Pool Distribution by Amortisation Type - 30.09.2006 -**

Amortisation Type	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Bullet Annuity Amortising	943.556.769,17	100,00%	112.249	100,00%	31,25%	10,92%
<b>TOTAL</b>	<b>943.556.769,17</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

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**Pool Distribution by Seasoning of Building Savings Contract - 30.09.2006 -**

Age of Loan Contract (in months)	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 6						
> 6 <= 12						
> 12 <= 24						
> 24 <= 36	141.950,30 €	0,02%	10	0,01%	29,07%	29,11%
> 36 <= 48	12.442.980,55 €	1,32%	984	0,88%	32,17%	14,50%
> 48 <= 60	20.196.614,97 €	2,14%	1.588	1,41%	34,52%	8,22%
> 60 <= 72	34.215.736,29 €	3,63%	3.087	2,75%	34,73%	10,34%
> 72 <= 84	54.662.723,75 €	5,79%	5.432	4,84%	33,53%	9,34%
> 84 <= 96	66.404.119,58 €	7,04%	7.296	6,50%	32,62%	12,18%
> 96 <= 108	93.246.662,92 €	9,88%	9.980	8,89%	31,68%	9,10%
> 108 <= 120	71.032.365,36 €	7,53%	7.950	7,08%	29,99%	11,69%
> 120 <= 132	61.187.515,07 €	6,48%	7.306	6,51%	27,98%	13,58%
> 132 <= 144	46.439.147,13 €	4,92%	5.864	5,22%	28,43%	13,47%
> 144 <= 156	75.444.719,84 €	8,00%	8.268	7,37%	29,56%	19,55%
> 156 <= 168	90.749.065,67 €	9,62%	9.040	8,05%	30,06%	20,47%
> 168 <= 180	64.402.954,69 €	6,83%	7.288	6,49%	30,62%	12,31%
> 180 <= 192	54.439.160,63 €	5,77%	6.623	5,90%	33,00%	11,08%
> 192 <= 204	47.820.891,03 €	5,07%	6.060	5,40%	32,26%	2,90%
> 204 <= 216	39.138.802,69 €	4,15%	5.504	4,90%	32,87%	1,78%
> 216 <= 228	32.239.559,99 €	3,42%	4.722	4,21%	33,07%	1,22%
> 228 <= 240	23.835.175,84 €	2,53%	3.684	3,28%	31,36%	1,17%
> 240 <= 252	18.345.860,55 €	1,94%	2.578	2,30%	30,82%	1,96%
> 252 <= 264	10.850.902,16 €	1,15%	1.729	1,54%	32,49%	1,49%
> 264 <= 276	3.720.148,74 €	0,39%	906	0,81%	29,94%	3,09%
> 276 <= 288	3.417.823,00 €	0,36%	827	0,74%	30,76%	2,76%
> 288 <= 300	6.706.815,96 €	0,71%	1.772	1,58%	28,36%	3,14%
> 300 <= 312	5.616.530,17 €	0,60%	1.591	1,42%	30,32%	3,54%
> 312 <= 324	3.345.307,87 €	0,35%	1.033	0,92%	31,32%	2,11%
> 324 <= 336	1.660.646,98 €	0,18%	559	0,50%	31,97%	4,80%
> 336 <= 348	792.757,40 €	0,08%	288	0,26%	31,15%	3,66%
> 348 <= 360	433.462,66 €	0,05%	136	0,12%	27,34%	5,50%
> 360 <= 372	233.706,14 €	0,02%	60	0,05%	26,60%	6,20%
> 372 <= 384	141.282,05 €	0,01%	35	0,03%	20,88%	9,77%
> 384 <= 396	47.726,26 €	0,01%	15	0,01%	44,59%	4,93%
> 396 <= 408	38.866,40 €	0,00%	11	0,01%	26,42%	6,65%
> 408 <= 420	92.150,81 €	0,01%	14	0,01%	37,88%	
> 420 <= 432	16.648,82 €	0,00%	4	0,00%	59,05%	
> 432 <= 444	11.550,97 €	0,00%	3	0,00%	28,84%	23,11%
> 444	44.435,93 €	0,00%	2	0,00%	57,82%	
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

Original weighted average Term to Expected Redemption = 118,00  
 Weighted average current Term to Expected Redemption = 147,15  
 Maximum current Term to Expected Redemption = 562,03  
 Minimum current Term to Expected Redemption = 36,00

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**Pool Distribution by Seasoning - 30.09.2006 -**

Seasoning (in months)	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 3						
> 3 <= 6						
> 6 <= 9						
> 9 <= 12						
> 12 <= 15						
> 15 <= 18						
> 18 <= 21						
> 21 <= 24						
> 24 <= 27						
> 27 <= 30	5.753,08 €	0,00%	1	0,00%	11,00%	
> 30 <= 33	52.352.490,76 €	5,55%	4.507	4,02%	30,85%	28,28%
> 33 <= 36	64.590.789,51 €	6,85%	5.716	5,09%	31,12%	19,23%
> 36 <= 39	61.050.595,58 €	6,47%	5.526	4,92%	32,02%	16,36%
> 39 <= 42	74.550.848,15 €	7,90%	6.836	6,09%	31,42%	13,91%
> 42 <= 45	54.252.520,53 €	5,75%	5.355	4,77%	33,07%	11,17%
> 45 <= 48	51.686.794,30 €	5,48%	5.105	4,55%	32,89%	10,20%
> 48 <= 51	54.291.195,95 €	5,75%	5.498	4,90%	32,53%	9,25%
> 51 <= 54	61.798.312,77 €	6,55%	6.383	5,69%	31,76%	9,24%
> 54 <= 57	46.643.458,51 €	4,94%	4.969	4,43%	31,80%	9,99%
> 57 <= 60	46.064.344,74 €	4,88%	5.090	4,53%	32,74%	8,35%
> 60 <= 63	48.532.840,71 €	5,14%	5.599	4,99%	31,55%	8,53%
> 63 <= 66	54.344.519,99 €	5,76%	6.402	5,70%	30,56%	9,19%
> 66 <= 69	36.816.206,88 €	3,90%	4.479	3,99%	31,18%	9,87%
> 69 <= 72	38.133.563,73 €	4,04%	4.730	4,21%	31,10%	7,95%
> 72 <= 75	27.995.893,82 €	2,97%	3.758	3,35%	31,05%	7,35%
> 75 <= 78	28.866.780,94 €	3,06%	4.157	3,70%	29,78%	5,62%
> 78 <= 81	18.795.605,68 €	1,99%	2.827	2,52%	29,85%	4,52%
> 81 <= 84	15.018.181,33 €	1,59%	2.270	2,02%	28,75%	3,83%
> 84 <= 87	10.869.851,46 €	1,15%	1.731	1,54%	30,47%	4,25%
> 87 <= 90	11.811.845,54 €	1,25%	1.921	1,71%	28,28%	4,96%
> 90	85.084.375,21 €	9,02%	19.389	17,27%	28,65%	3,40%
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

Original weighted average Seasoning = 33,19  
 Weighted average current Seasoning = 59,04  
 Maximum current Seasoning = 207,97  
 Minimum current Seasoning = 29,97

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**Pool Distribution by Loan Term - 30.09.2006 -**

Loan Original Term (in months)	Aggregated Securitized Balance	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 48	233.308.143,09 €	24,73%	52.411	46,69%	25,94%	9,74%
> 48 <= 51	27.408.287,03 €	2,90%	3.023	2,69%	28,32%	10,07%
> 51 <= 54	27.004.056,72 €	2,86%	2.829	2,52%	29,77%	10,12%
> 54 <= 57	27.415.931,22 €	2,91%	2.706	2,41%	30,26%	9,91%
> 57 <= 60	25.956.124,50 €	2,75%	2.464	2,20%	30,33%	9,00%
> 60 <= 63	27.325.272,24 €	2,90%	2.514	2,24%	31,46%	10,10%
> 63 <= 66	25.850.586,01 €	2,74%	2.331	2,08%	30,60%	11,35%
> 66 <= 69	25.652.224,86 €	2,72%	2.245	2,00%	31,76%	10,74%
> 69 <= 72	26.182.841,65 €	2,77%	2.192	1,95%	31,73%	9,94%
> 72 <= 75	24.632.534,64 €	2,61%	2.108	1,88%	32,60%	12,54%
> 75 <= 78	23.434.810,17 €	2,48%	1.924	1,71%	32,68%	12,27%
> 78 <= 81	24.538.759,24 €	2,60%	1.985	1,77%	32,39%	12,58%
> 81 <= 84	25.617.354,64 €	2,71%	2.058	1,83%	32,86%	11,57%
> 84 <= 87	27.534.475,74 €	2,92%	2.125	1,89%	32,45%	12,02%
> 87 <= 90	25.623.312,08 €	2,72%	2.017	1,80%	32,86%	11,93%
> 90 <= 93	23.553.021,12 €	2,50%	1.895	1,69%	33,86%	9,98%
> 93 <= 96	21.011.483,50 €	2,23%	1.788	1,59%	33,05%	9,21%
> 96 <= 99	19.995.229,02 €	2,12%	1.684	1,50%	33,14%	8,88%
> 99 <= 102	19.598.912,29 €	2,08%	1.683	1,50%	34,42%	11,54%
> 102 <= 105	20.428.677,84 €	2,17%	1.740	1,55%	34,58%	9,36%
> 105 <= 108	20.064.345,01 €	2,13%	1.721	1,53%	35,23%	9,82%
> 108 <= 111	21.428.407,91 €	2,27%	1.832	1,63%	33,89%	11,05%
> 111 <= 114	20.656.044,25 €	2,19%	1.715	1,53%	34,53%	11,92%
> 114 <= 117	21.014.680,88 €	2,23%	1.715	1,53%	35,19%	11,07%
> 117 <= 120	19.702.044,13 €	2,09%	1.603	1,43%	36,15%	10,03%
> 120 <= 123	18.692.817,55 €	1,98%	1.476	1,31%	35,35%	13,38%
> 123 <= 126	17.381.436,12 €	1,84%	1.344	1,20%	35,73%	13,34%
> 126 <= 129	16.980.223,51 €	1,80%	1.333	1,19%	34,19%	14,72%
> 129 <= 132	17.456.338,41 €	1,85%	1.254	1,12%	36,55%	15,55%
> 132 <= 135	14.975.706,92 €	1,59%	1.110	0,99%	35,34%	16,44%
> 135 <= 138	12.248.188,07 €	1,30%	928	0,83%	34,13%	13,73%
> 138 <= 141	11.804.566,96 €	1,25%	801	0,71%	34,65%	17,26%
> 141 <= 144	7.954.556,31 €	0,84%	553	0,49%	34,53%	9,99%
> 144 <= 147	5.121.623,51 €	0,54%	329	0,29%	35,58%	11,89%
> 147 <= 150	3.018.851,81 €	0,32%	192	0,17%	39,34%	10,33%
> 150 <= 153	2.682.098,59 €	0,28%	157	0,14%	39,33%	6,30%
> 153 <= 156	2.537.423,44 €	0,27%	112	0,10%	38,38%	4,74%
> 156 <= 159	1.390.189,17 €	0,15%	75	0,07%	39,76%	8,40%
> 159	6.375.189,02 €	0,68%	277	0,25%	41,81%	9,78%
<b>TOTAL</b>	<b>943.556.769,17 €</b>	<b>100%</b>	<b>112.249</b>	<b>100%</b>	<b>31,25%</b>	<b>10,92%</b>

Original weighted average loan Term = 94,73  
 Weighted average current Term to Reset = 77,70  
 Maximum current Term to Reset = 301,00  
 Minimum current Term to Reset = 2,00

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