

ON-GOING REPORTING ON REFERENCE PORTFOLIO

WILCO 2007-1

| | |
|-----------------------------|--------------------------------|
| Determination Date : | 08.05.2013 |
| Reporting Date: | 15.05.2013 |
| Payment Date: | 22.05.2013 |
| Next Payment Date: | 22.08.2013 |
| Interest Period : | 22.02.2013 - 22.05.2013 |
| Interest Days: | 89 |
| Fixed 3-M-Euribor: | 0,2210% |

No Servicer Termination Event has occurred.

Reporting Entity:

Westdeutsche ImmobilienBank AG
Ralf Markfort/Matthias Tertünte
Piusallee 7
48147 Münster / Germany
Phone: +49 (0) 251 4888 7619
Email: capitalmarkets.wilco@westimmo.com

Date, Signature

Trustee:

Deloitte & Touche GmbH Wirtschaftsprüfungsgesellschaft
Securitisation Service
40476 Düsseldorf / Germany
Phone: +49 (0) 211-8772-2375
Email: SecuritisationDE@deloitte.de

1. Issuer Information

1. (a) Deal Summary and Reporting Entity Contacts

| | |
|----------------------|---------------------------------|
| Deal Name | WILCO 2007-1 |
| Cut Off Date | 05 December 2006 |
| Issue Date | 06 February 2007 |
| Reporting Date | 15 May 2013 |
| Interest Period | 22 February 2013 to 22 May 2013 |
| Determination Date | 08 May 2013 |
| Current Payment Date | 22 May 2013 |
| Next Payment Date | 22 August 2013 |
| GBP / EUR | 1,485074627 |
| FX Rate as of | 05 December 2006 |

| | |
|------------------|--|
| Reporting Entity | Westdeutsche ImmobilienBank AG |
| Contact | Ralf Markfort/Matthias Tertünte |
| Address | Plusallee 7 48147 Münster / Germany |
| Phone | +49 (0) 251 4888 7619 |
| Fax | +49 (0) 251 4888 7569 |
| Email | capitalmarkets.wilco@westimmo.com |
| Web Address | www.westimmo.com |

| | |
|-------------|---|
| Trustee | Deloitte & Touche GmbH Wirtschaftsprüfungsgesellschaft |
| Contact | Securitisation Service |
| Address | Schwannstraße 6 40476 Düsseldorf / Germany |
| Phone | +49 (0) 211-8772-2375 |
| Fax | +49 (0) 211-8772-2441 |
| Email | SecuritisationDE@deloitte.de |
| Web Address | www.deloitte.com |

1. (b) Note Information

| Tranche Name / Issue Name | Identifier (ISIN) | Currency | Legal Maturity Date | Initial Denomination of the Class Notes | Pool-Factor | Original Class Balance | Class Balance Beginning of Period | Principal Distribution | Class Balance End of Period | Index Rate Identifier | Index Rate | Margin / Coupon | Interest Calculation | Days Accrued |
|---------------------------|-------------------|----------|---------------------|---|-------------|------------------------|-----------------------------------|------------------------|-----------------------------|-----------------------|------------|-----------------|----------------------|--------------|
| Class A | XS0285274030 | EUR | 22 February 2024 | 50,000,00 | 0,002350973 | 361,900,000,00 | 850,817,13 | 850,817,13 | 0,00 | EURIBOR 3M | 0,221% | 0,18% | act/360 | 89 |
| Class B | XS0285275789 | EUR | 22 February 2024 | 50,000,00 | 1,000000000 | 42,450,000,00 | 42,450,000,00 | 6,768,310,96 | 35,681,689,04 | EURIBOR 3M | 0,221% | 0,30% | act/360 | 89 |

| Tranche Name / Issue Name | Interest Accrued | Interest Distribution | Unpaid Interest | Cumulative Unpaid Interest | Current Credit Enhancement | Original Credit Enhancement | Fitch Original Rating | Fitch Current Rating | Fitch Rating Watch | Moody's Original Rating | Moody's Current Rating | Moody's Rating Watch |
|---------------------------|------------------|-----------------------|-----------------|----------------------------|----------------------------|-----------------------------|-----------------------|----------------------|--------------------|-------------------------|------------------------|----------------------|
| Class A | 868,56 | 868,56 | 0,00 | 0,00 | 0,00% | 10,50% | AAA | AA | stable | Aaa | Aaa | stable |
| Class B | 54.675,60 | 54.675,60 | 0,00 | 0,00 | 0,00% | 0,00% | AA | B | negative | A2 | A2 | stable |

1. Issuer Information (Continued)

1. (c) Mortgage Reserve Account and Guarantee

Ref: Mortgage Expenses Facility

| | |
|--|--------------|
| Available Commitment ⁽¹⁾ (in EUR) | 1.280.000,00 |
| Mortgage Expenses Facility drawn amount (in EUR) | 0,00 |
| Cash Reserve Amount/Initial Advance (in EUR) ⁽²⁾ | 1.000.500,00 |
| Mortgage Expenses Facility Maximum Drawdown Amount ⁽³⁾ (in EUR) | 1.000.500,00 |

(1) See Prospectus - Mortgage Expenses Facility - Definitions in section 4

(2) See Prospectus - Mortgage Expenses Facility - Definitions in section 3

(3) See Prospectus - Mortgage Expenses Facility - Definitions in section 3

| | | |
|---|-------|-----|
| Guarantor rating trigger FitchRatings (short term) | below | F1 |
| Guarantor rating trigger FitchRatings (long term) | below | A |
| Guarantor rating trigger Moody's Investors Service (short term) | below | P-1 |
| Guarantor rating FitchRatings (short term) | | F1 |
| Guarantor rating FitchRatings (long term) | | A |
| Guarantor rating Moody's Investors Service (short term) | | P-2 |

(cf. Section 5. for more information)

1. (d) Issuer Priority of Payments

Ref: Terms and Conditions of the Notes - Section 2.3

Priority of Interest Payments (in EUR)

| | |
|--|-----------|
| Maintenance Expenses | 23.856,92 |
| Administrative Expenses | 0,00 |
| Service Costs | 8.563,94 |
| Liquidity Facility Agreement | 2.794,08 |
| Mortgage Expenses Facility | 337,46 |
| Swap Net Amounts | 45.675,10 |
| Class A Notes Interest Amount | 868,56 |
| Class B Notes Interest Amount | 54.675,60 |
| Junior indemnities under the Liquidity Facility Agreement | 0,00 |
| Other amounts under the Swap Agreement (other than Swap Net Amounts) | 0,00 |
| Mortgage Expenses Facility Guarantor | 0,00 |
| Mortgage Expenses Facility Provider | 0,00 |
| Senior Expenses Reserve Account | 0,00 |
| Class X Notes Interest Amount | 0,00 |

Priority of Principal Payments (in EUR)

| | |
|-----------------------------------|--------------|
| Principal Amount of class A notes | 850.817,13 |
| Principal Amount of class B notes | 6.768.310,96 |

1. (e) Transaction Triggers for mortgage registration

Ref: Servicing Agreement - Section 4

| | | Trigger Event | | | | | | | | | | | | | | |
|---------|-------------|-----------------------------------|-----------------------------|-----------------------------|-----------------------------|--|-----------------------------------|-----------------------------------|-----------------------------------|------------------------------------|---|--|-----------------------------------|--------------------------------------|-----------------------------------|--|
| | | Loan Level | | | | | | Fund Level | | | | | | | | |
| Loan ID | Borrower ID | ISC Trigger | ISC / ISC Plus | ISC forward looking base | ISC Trigger Event (Y/N) | Other Loan Trigger Event according (iii) (Y/N) | Loan Trigger Event (Y/N) | Fund Income Cost Trigger | Fund Income Cost Ratio | Fund Income Cost Ratio Event (Y/N) | Other Fund Trigger Event according (ii) (Y/N) | Other Fund Trigger Event according (iii) (Y/N) | Fund Trigger Event (Y/N) | Current status of registration (Y/N) | Cure period (Y/N) | |
| 318891 | 239004 | 1,30 | - | - | - | - | - | 1,40 | - | - | - | - | - | - | - | |
| | | Mortgage already registered | | | | | | Mortgage already registered | | | | | | | | |
| 319810 | 173310 | 1,50 | - | - | - | - | - | 1,50 | - | - | - | - | - | - | - | |
| 315144 | 174920 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| | | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Mortgage already registered | Y | Mortgage already registered | |
| 323465 | 174128 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| 320741 | 173310 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| | | Mortgage already registered | | | | | | Mortgage already registered | | | | | | | | |
| 313282 | 173310 | 1,20 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| 317684 | 173310 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| 329875 | 173310 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| | | Mortgage already registered | | | | | | Mortgage already registered | | | | | | | | |
| 303652 | 173310 | 1,40 | - | - | - | - | - | 1,50 | - | - | - | - | - | - | - | |
| 315146 | 174920 | 1,40 | - | - | - | - | - | 1,50 | - | - | - | - | - | - | - | |
| 324334 | 174920 | 1,30 | - | - | - | - | - | 1,50 | - | - | - | - | - | - | - | |
| 331526 | 174920 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| 323902 | 175349 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| 323903 | 235168 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| 322938 | 682033 | 1,50 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| 313286 | 235168 | 1,30 | - | - | - | - | - | 1,30 | - | - | - | - | - | - | - | |
| 304187 | 175349 | 1,30 | 2,65 | 18M | N | N | N | 1,30 | 2,28 | N | N | N | N | N | N | |
| 316637 | 237503 | 1,40 | - | - | - | - | - | 1,70 | - | - | - | - | - | - | - | |
| | | Mortgage already registered | | | | | | Mortgage already registered | | | | | | | | |
| 317778 | 237503 | 1,20 | - | - | - | - | - | 1,70 | - | - | - | - | - | - | - | |
| | | Mortgage already registered | | | | | | Mortgage already registered | | | | | | | | |
| 320843 | 237503 | 1,30 | - | - | - | - | - | 1,65 | - | - | - | - | - | - | - | |
| 322819 | 237503 | 1,30 | - | - | - | - | - | 1,65 | - | - | - | - | - | - | - | |
| | | Mortgage already registered | | | | | | Mortgage already registered | | | | | | | | |
| 322159 | 280651 | 1,30 | - | - | - | - | - | 1,40 | - | - | - | - | - | - | - | |
| | | Mortgage already registered | | | | | | Mortgage already registered | | | | | | | | |
| 324480 | 280651 | 1,50 | - | - | - | - | - | 1,65 | - | - | - | - | - | - | - | |
| 330986 | 280651 | 1,30 | - | - | - | - | - | 1,40 | - | - | - | - | - | - | - | |
| 325325 | 605522 | 1,50 | - | - | - | - | - | 1,65 | - | - | - | - | - | - | - | |
| | | Mortgage registration in progress | | | | | Mortgage registration in progress | Mortgage registration in progress | Mortgage registration in progress | Mortgage registration in progress | Mortgage registration in progress | Mortgage registration in progress | Mortgage registration in progress | | Mortgage registration in progress | |
| 324514 | 605522 | | | | | | | 1,65 | | | | | | | | |

loan Souverain (# 322819) was repaid this period

1. (f) Transaction Trigger for Transfer Event

Ref: Loan Receivables Purchase Agreement - Section 9

Transfer Reserve Event

| | | |
|--|-------|----|
| Seller / LC Provider FitchRatings (short term) | below | F1 |
| Seller / LC Provider FitchRatings (long term) | below | A- |

Additional Transfer Reserve Event

| | | |
|--|-------|-----|
| Seller / LC Provider FitchRatings (short term) | below | F2 |
| or Seller / LC Provider Moody's Investors Service (short term) | below | P-2 |
| or Seller / LC Provider Moody's Investors Service (long term) | below | A3 |

Amount to be credited to the Transfer Reserve Account (in EUR)

Registered mortgages Non registered mortgages

| Loan ID | Transfer costs |
|--------------|----------------|
| 318891 | 0,00 |
| 319810 | 0,00 |
| 315144 | 0,00 |
| 323465 | 0,00 |
| 320741 | 0,00 |
| 313282 | 0,00 |
| 317684 | 0,00 |
| 329875 | 0,00 |
| 303652 | 0,00 |
| 315146 | 0,00 |
| 324334 | 0,00 |
| 331526 | 0,00 |
| 323902 | 0,00 |
| 323903 | 0,00 |
| 322938 | 0,00 |
| 313286 | 0,00 |
| 304187 | 0,00 |
| 316637 | 0,00 |
| 317778 | 0,00 |
| 320843 | 0,00 |
| 322819 | 0,00 |
| 322159 | 0,00 |
| 324480 | 0,00 |
| 330986 | 0,00 |
| 325325 | 0,00 |
| 324514 | 0,00 |
| Total | 0,00 |

| Loan ID | Transfer costs |
|--------------|-----------------------------|
| 318891 | 0,00 |
| 319810 | Mortgage already registered |
| 315144 | 0,00 |
| 323465 | Mortgage already registered |
| 320741 | 0,00 |
| 313282 | Mortgage already registered |
| 317684 | 0,00 |
| 329875 | 0,00 |
| 303652 | Mortgage already registered |
| 315146 | 0,00 |
| 324334 | 0,00 |
| 331526 | 0,00 |
| 323902 | 0,00 |
| 323903 | 0,00 |
| 322938 | 0,00 |
| 313286 | 0,00 |
| 304187 | 0,00 |
| 316637 | Mortgage already registered |
| 317778 | Mortgage already registered |
| 320843 | 0,00 |
| 322819 | 0,00 |
| 322159 | Mortgage already registered |
| 324480 | Mortgage already registered |
| 330986 | 0,00 |
| 325325 | 0,00 |
| 324514 | 0,00 |
| Total | 0,00 |

Amounts on Transfer Reserve Account (in EUR)

| | |
|--|------|
| upon Transfer Reserve Event | 0,00 |
| upon Additional Transfer Reserve Event | 0,00 |

2. Portfolio Information - On the Senior Loans (securitised)

2. (a) Portfolio Information - Current and Original Portfolio Outstanding

| | |
|----------------------------------|---------------------------------|
| Original Collateral Cut-Off Date | 05 December 2006 |
| Collateral Determination Date | 08 May 2013 |
| Portfolio Reporting Period | 08 February 2013 to 08 May 2013 |

| Portfolio Characteristics | |
|--|------------------|
| Securitised Loan Outstanding as of Cut-Off Date (in EUR) | 404.350.000,00 |
| Securitised Loan Outstanding as of Determination Date (in EUR) | 35.681.689,26 |
| Number of Loans Outstanding as of Cut-Off Date | 26 |
| Number of Loans Prepaid/Repaid in Full as of Determination Date | 24 |
| Number of Loans Outstanding as of Determination Date | 2 |
| Current Principal Prepayment (in EUR) | 0,00 |
| Current Scheduled Repayments (in EUR) | 7.619.128,09 |
| Current Number of Loans Prepaid | 0 |
| Number of Properties as of Cut-Off Date | 26 |
| Number of Properties as of Determination Date | 2 |
| Number of Tenants as of Cut-Off Date | 108 |
| Number of Tenants as of Determination Date | 20 |
| Portfolio Open Market Value as of Cut-Off Date (in EUR) ⁽¹⁾ | 1.023.752.522,68 |
| Portfolio Open Market Value as of Determination Date (in EUR) ⁽¹⁾ | 104.900.000,00 |
| Maximum Occupancy Rate as of Determination Date | 100,00% |
| Minimum Occupancy Rate as of Determination Date | 87,17% |
| Weighted Average Occupancy Rate as of Cut-Off Date | 98,77% |
| Weighted Average Occupancy Rate as of Determination Date | 84,90% |

(1) Considering the originator's share in syndicated Loans

2. (b) Portfolio Information - Current and Original Portfolio Indicators

| LTV | Current Period (Date) | | | | Original Information | | | |
|-----------------|-----------------------|----------------|----------------------|------------------|----------------------|---------------|-----------------------|------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding |
| <= 30,00% | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,0% |
| 30,01% - 32,00% | 0 | 0,00% | 0,00 | 0,00% | 2 | 7,7% | 13.888.068,00 | 3,4% |
| 32,01% - 34,00% | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,0% |
| 34,01% - 36,00% | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,0% |
| 36,01% - 38,00% | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,0% |
| 38,01% - 40,00% | 0 | 0,00% | 0,00 | 0,00% | 24 | 92,3% | 390.461.932,00 | 96,6% |
| 40,01% - 42,00% | 1 | 50,00% | 25.132.000,00 | 70,43% | 0 | 0,0% | 0,00 | 0,0% |
| 42,01% - 44,00% | 1 | 50,00% | 10.549.689,26 | 29,57% | 0 | 0,0% | 0,00 | 0,0% |
| 44,01% - 46,00% | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,0% |
| 46,01% - 48,00% | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,0% |
| 48,01% - 50,00% | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,0% |
| > 50,00% | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,0% |
| Total | 2 | 100,00% | 35.681.689,26 | 100,00% | 26 | 100,0% | 404.350.000,00 | 100,0% |

| | |
|--------------------------------------|---------------|
| Weighted Average Original LTV | 39,58% |
| Weighted Average Current LTV | 41,26% |
| Maximum Current LTV | 42,40% |
| Minimum Current LTV | 40,79% |

| ISC | Current Period (Date) | | | | Original Information | | | |
|--------------|-----------------------|----------------|----------------------|------------------|----------------------|---------------|-----------------------|------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding |
| <= 1,00 | 0 | 0,00% | 0,00 | 0,0% | 0 | 0,0% | 0,00 | 0,0% |
| 1,00 - 1,25 | 0 | 0,00% | 0,00 | 0,0% | 0 | 0,0% | 0,00 | 0,0% |
| 1,26 - 1,50 | 0 | 0,00% | 0,00 | 0,0% | 0 | 0,0% | 0,00 | 0,0% |
| 1,51 - 1,75 | 0 | 0,00% | 0,00 | 0,0% | 0 | 0,0% | 0,00 | 0,0% |
| 1,76 - 2,00 | 0 | 0,00% | 0,00 | 0,0% | 3 | 11,5% | 97.588.732,00 | 24,1% |
| 2,01 - 2,50 | 0 | 0,00% | 0,00 | 0,0% | 3 | 11,5% | 36.472.000,00 | 9,0% |
| 2,51 - 3,00 | 1 | 50,00% | 10.549.689,26 | 29,6% | 4 | 15,4% | 46.820.000,00 | 11,6% |
| 3,01 - 3,50 | 0 | 0,00% | 0,00 | 0,0% | 9 | 34,6% | 135.057.200,00 | 33,4% |
| 3,50 - 4,00 | 0 | 0,00% | 0,00 | 0,0% | 3 | 11,5% | 32.204.068,00 | 8,0% |
| 4,01 - 4,50 | 0 | 0,00% | 0,00 | 0,0% | 3 | 11,5% | 54.288.000,00 | 13,4% |
| 4,51 - 5,00 | 0 | 0,00% | 0,00 | 0,0% | 0 | 0,0% | 0,00 | 0,0% |
| > 5,00 | 1 | 50,00% | 25.132.000,00 | 70,4% | 1 | 3,8% | 1.920.000,00 | 0,5% |
| Total | 2 | 100,00% | 35.681.689,26 | 100,0% | 26 | 100,0% | 404.350.000,00 | 100,0% |

| | |
|--------------------------------------|-------------|
| Weighted Average Original ISC | 2,98 |
| Weighted Average Current ISC | 7,44 |
| Maximum Current ISC | 9,38 |
| Minimum Current ISC | 2,83 |

| Remaining Term of Loans (Years) | Current Period (Date) | | | | Original Information | | | |
|---------------------------------|-----------------------|----------------|----------------------|------------------|----------------------|---------------|-----------------------|------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding |
| 0,0 - 1,0 | 1 | 50,00% | 25.132.000,00 | 70,4% | 2 | 7,7% | 34.968.068,00 | 8,6% |
| 1,1 - 2,0 | 0 | 0,00% | 0,00 | 0,0% | 0 | 0,0% | 0,00 | 0,0% |
| 2,1 - 3,0 | 0 | 0,00% | 0,00 | 0,0% | 2 | 7,7% | 28.588.000,00 | 7,1% |
| 3,1 - 4,0 | 0 | 0,00% | 0,00 | 0,0% | 1 | 3,8% | 6.928.000,00 | 1,7% |
| 4,1 - 5,0 | 0 | 0,00% | 0,00 | 0,0% | 3 | 11,5% | 56.840.000,00 | 14,1% |
| 5,1 - 6,0 | 0 | 0,00% | 0,00 | 0,0% | 6 | 23,1% | 126.132.000,00 | 31,2% |
| 6,1 - 7,0 | 0 | 0,00% | 0,00 | 0,0% | 10 | 38,5% | 122.569.200,00 | 30,3% |
| > 7,0 | 1 | 50,00% | 10.549.689,26 | 29,6% | 2 | 7,7% | 28.324.732,00 | 7,0% |
| Total | 2 | 100,00% | 35.681.689,26 | 100,0% | 26 | 100,0% | 404.350.000,00 | 100,0% |

| | |
|---|-------------|
| Weighted Average Original Remaining Term to Maturity (Years) | 5,42 |
| Weighted Average Current Remaining Term to Maturity (Years) | 2,47 |
| Maximum Current Remaining Term (Years) | 7,60 |
| Minimum Current Remaining Term (Years) | 0,32 |

| Remaining Term of Lease (Years) | Current Period (Date) | | | | Original Information | | | |
|---------------------------------|-----------------------|----------------|----------------------|------------------|----------------------|---------------|-----------------------|------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding |
| 0,0 - 1,0 | 0 | 0,00% | 0,00 | 0,00% | 2 | 7,69% | 32.561.200,00 | 8,05% |
| 1,1 - 2,0 | 1 | 50,00% | 25.132.000,00 | 70,43% | 3 | 11,54% | 63.280.000,00 | 15,65% |
| 2,1 - 3,0 | 1 | 50,00% | 10.549.689,26 | 29,57% | 4 | 15,38% | 39.896.000,00 | 9,87% |
| 3,1 - 4,0 | 0 | 0,00% | 0,00 | 0,00% | 4 | 15,38% | 55.020.732,00 | 13,61% |
| 4,1 - 5,0 | 0 | 0,00% | 0,00 | 0,00% | 3 | 11,54% | 29.344.068,00 | 7,26% |
| 5,1 - 6,0 | 0 | 0,00% | 0,00 | 0,00% | 4 | 15,38% | 49.600.000,00 | 12,27% |
| 6,1 - 7,0 | 0 | 0,00% | 0,00 | 0,00% | 2 | 7,69% | 27.444.000,00 | 6,79% |
| > 7,0 | 0 | 0,00% | 0,00 | 0,00% | 4 | 15,38% | 107.204.000,00 | 26,51% |
| Total | 2 | 100,00% | 35.681.689,26 | 100,0% | 26 | 100,0% | 404.350.000,00 | 100,0% |

| | |
|--|--------------|
| Weighted Average Original Remaining Lease (Years) | 8,48 |
| Weighted Average Current Remaining Lease (Years) | 0,20 |
| Maximum Current Remaining Lease (Years) | 19,24 |
| Minimum Current Remaining Lease (Years) | 0,00 |

| Securitized Loan Outstanding (in EUR) ⁽¹⁾ | Current Period (Date) | | | | Original Information | | | |
|--|-----------------------|----------------|----------------------|------------------|----------------------|---------------|-----------------------|------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding |
| 0,00 - 5.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 2 | 7,7% | 5.092.000,00 | 1,26% |
| 5.000.000,01 - 10.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 8 | 30,8% | 62.476.000,00 | 15,45% |
| 10.000.000,01 - 15.000.000,00 | 1 | 50,00% | 10.549.689,26 | 29,57% | 7 | 26,9% | 89.708.800,00 | 22,19% |
| 15.000.000,01 - 20.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 4 | 15,4% | 67.869.200,00 | 16,78% |
| 20.000.000,01 - 25.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 1 | 3,8% | 23.000.000,00 | 5,69% |
| 25.000.000,01 - 30.000.000,00 | 1 | 50,00% | 25.132.000,00 | 70,43% | 3 | 11,5% | 76.604.000,00 | 18,94% |
| 30.000.000,01 - 35.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,00% |
| 35.000.000,01 - 40.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,00% |
| 40.000.000,01 - 45.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,00% |
| 45.000.000,01 - 50.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,00% |
| 50.000.000,01 - 55.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,00% |
| 55.000.000,01 - 60.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,00% |
| 60.000.000,01 - 65.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,00% |
| 65.000.000,01 - 70.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,0% | 0,00 | 0,00% |
| > 70.000.000,00 | 0 | 0,00% | 0,00 | 0,00% | 1 | 3,8% | 79.600.000,00 | 19,69% |
| Total | 2 | 100,00% | 35.681.689,26 | 100,00% | 26 | 100,0% | 404.350.000,00 | 100,00% |

(1) Securitized Loan Outstanding in EUR: Balance of the Securitized Senior Loan as defined per Determination Date - See Prospectus - Servicing Agreement - Section 6 : Senior Outstanding Nominal Amount

| | |
|---|----------------------|
| Average Original Securitized Loan Outstanding (in EUR) | 15.551.923,08 |
| Average Current Securitized Loan Outstanding (in EUR) | 17.840.844,63 |
| Maximum Current Securitized Loan Outstanding (in EUR) | 25.132.000,00 |
| Minimum Current Securitized Loan Outstanding (in EUR) | 10.549.689,26 |

| Interest Payment Type | Current Period (Date) | | | | Original Information | | | |
|-----------------------|-----------------------|----------------|----------------------|------------------|----------------------|----------------|-----------------------|------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding |
| Fixed | 1 | 50,00% | 10.549.689,26 | 29,57% | 15 | 57,69% | 236.704.068,00 | 58,54% |
| Floating | 1 | 50,00% | 25.132.000,00 | 70,43% | 11 | 42,31% | 167.645.932,00 | 41,46% |
| Total | 2 | 100,00% | 35.681.689,26 | 100,00% | 26 | 100,00% | 404.350.000,00 | 100,00% |

| Regional Distribution | Current Period (Date) | | | | Original Information | | | |
|-----------------------|-----------------------|----------------|----------------------|------------------|----------------------|----------------|-----------------------|------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding |
| France | 0 | 0,00% | 0,00 | 0,00% | 11 | 42,31% | 125.628.000,00 | 31,07% |
| United Kingdom | 0 | 0,00% | 0,00 | 0,00% | 2 | 7,69% | 86.900.000,00 | 21,49% |
| Spain | 1 | 50,00% | 10.549.689,26 | 29,57% | 3 | 11,54% | 38.736.732,00 | 9,58% |
| Portugal | 0 | 0,00% | 0,00 | 0,00% | 1 | 3,85% | 15.148.000,00 | 3,75% |
| Belgium | 0 | 0,00% | 0,00 | 0,00% | 3 | 11,54% | 43.465.200,00 | 10,75% |
| Netherlands | 1 | 50,00% | 25.132.000,00 | 70,43% | 6 | 23,08% | 94.472.068,00 | 23,36% |
| Total | 2 | 100,00% | 35.681.689,26 | 100,00% | 26 | 100,00% | 404.350.000,00 | 100,00% |

| Property Type | Current Period (Date) | | | | Original Information | | | |
|---------------|-----------------------|----------------|----------------------|------------------|----------------------|----------------|-----------------------|------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding |
| Office | 2 | 100,00% | 35.681.689,26 | 100,00% | 25 | 96,15% | 387.086.000,00 | 95,73% |
| Mixed | 0 | 0,00% | 0,00 | 0,00% | 1 | 3,85% | 17.264.000,00 | 4,27% |
| Others | 0 | 0,00% | 0,00 | 0,00% | 0 | 0,00% | 0,00 | 0,00% |
| Total | 2 | 100,00% | 35.681.689,26 | 100,00% | 26 | 100,00% | 404.350.000,00 | 100,00% |

2. Portfolio Information (Continued)

2. (c) Portfolio Information - Substitution of properties

Ref: Servicing Agreement - Section 6

| | |
|--|-------|
| Number of Substituted Properties (current period) | 0 |
| Cumulative number of Substituted Properties (since Closing) | 0 |
| Outstanding on Substituted Properties (current period) (in EUR) | 0,00 |
| Outstanding on all Substituted Properties (Substitution since Closing) (current period) (in EUR) | 0,00 |
| Weighted Average LTV on Substituted Properties (current period) | 0,00% |

| Substitution | Current Period (Date) | | | | | | | | | | | |
|--------------|-----------------------|-------------------|---------------------------|------------------|-----------------------------|----------------------------|-------------------------|------------------------|-----------------------------|--|-----------------------------------|----------------------------------|
| | Loan ID | Substitution Date | Loan outstanding (in EUR) | % by Outstanding | Country before substitution | Country after substitution | LTV before substitution | LTV after substitution | LTV do not exceed 40% (Y/N) | Valuation date of substituted property | WA lease term before substitution | WA lease term after substitution |
| 318891 | - | - | - | - | - | - | - | - | - | - | - | - |
| 319810 | - | - | - | - | - | - | - | - | - | - | - | - |
| 315144 | - | - | - | - | - | - | - | - | - | - | - | - |
| 323465 | - | - | - | - | - | - | - | - | - | - | - | - |
| 320741 | - | - | - | - | - | - | - | - | - | - | - | - |
| 313282 | - | - | - | - | - | - | - | - | - | - | - | - |
| 317684 | - | - | - | - | - | - | - | - | - | - | - | - |
| 329875 | - | - | - | - | - | - | - | - | - | - | - | - |
| 303652 | - | - | - | - | - | - | - | - | - | - | - | - |
| 315146 | - | - | - | - | - | - | - | - | - | - | - | - |
| 324334 | - | - | - | - | - | - | - | - | - | - | - | - |
| 331526 | - | - | - | - | - | - | - | - | - | - | - | - |
| 323902 | - | - | - | - | - | - | - | - | - | - | - | - |
| 323903 | - | - | - | - | - | - | - | - | - | - | - | - |
| 322938 | - | - | - | - | - | - | - | - | - | - | - | - |
| 313286 | - | - | - | - | - | - | - | - | - | - | - | - |
| 304187 | - | - | - | - | - | - | - | - | - | - | - | - |
| 316637 | - | - | - | - | - | - | - | - | - | - | - | - |
| 317778 | - | - | - | - | - | - | - | - | - | - | - | - |
| 320843 | - | - | - | - | - | - | - | - | - | - | - | - |
| 322819 | - | - | - | - | - | - | - | - | - | - | - | - |
| 322159 | - | - | - | - | - | - | - | - | - | - | - | - |
| 324480 | - | - | - | - | - | - | - | - | - | - | - | - |
| 330986 | - | - | - | - | - | - | - | - | - | - | - | - |
| 325325 | - | - | - | - | - | - | - | - | - | - | - | - |
| 324514 | - | - | - | - | - | - | - | - | - | - | - | - |

| Geographical distribution after substitution | | |
|--|-------------|--------|
| Country | % Portfolio | Limits |
| UK | - | 30,00% |
| France | - | 45,00% |
| Spain and Portugal | - | 20,00% |
| Belgium | - | 40,00% |
| Netherlands | - | 30,00% |

2. (d) Portfolio Information - Current and Original Arrears and Loss Information

| Arrears Profile | Current Period (Date) | | | | Original Information |
|-------------------------------------|-----------------------|----------------|----------------------|------------------|-----------------------|
| | Number of Loans | % by Number | Outstanding (in EUR) | % by Outstanding | Outstanding (in EUR) |
| Performing | 2 | 100,00% | 35.681.689,26 | 100,00% | 404.350.000,00 |
| > 14 days - <= 1 Month in Arrears | 0 | 0,00% | 0,00 | 0,00% | 0,00 |
| > 1 Months - <= 2 Months in Arrears | 0 | 0,00% | 0,00 | 0,00% | 0,00 |
| > 2 Months - <= 3 Months in Arrears | 0 | 0,00% | 0,00 | 0,00% | 0,00 |
| > 3 Months in Arrears | 0 | 0,00% | 0,00 | 0,00% | 0,00 |
| Total | 2 | 100,00% | 35.681.689,26 | 100,00% | 404.350.000,00 |

| | | | | | |
|---|---|------|------|------|------|
| Defaulted Loans (terminated) - Current Period | 0 | 0,0% | 0,00 | 0,0% | 0,00 |
| Realised Losses - Current Period | 0 | 0,0% | 0,00 | 0,0% | 0,00 |
| Realised Losses - Cumulative | 0 | 0,0% | 0,00 | 0,0% | 0,00 |

| Servicing fees Overview | Type of Fees | Fees | Calculation Basis (in EUR) | % by Outstanding |
|---|---------------------------------------|-------|----------------------------|------------------|
| Performing | Servicing Fee ⁽¹⁾ | 0,08% | 78.713.019,84 | 100,00% |
| <i>out of which</i> | Successful Workout Fee ⁽¹⁾ | 0,50% | 0,00 | 0,00% |
| Enforcement Event (> 7 Days in arrears) | Special Servicing Fee ⁽¹⁾ | 0,25% | 0,00 | 0,00% |
| Realised Losses - Cumulative | Liquidation Fee ⁽¹⁾ | 1,00% | 0,00 | 0,00% |
| Total | | | 78.713.019,84 | 100,00% |

(1) See Prospectus - Servicing Agreement - Definitions in section 8.1 to 8.4

2. (e) Portfolio Information - Detailed Payment Analysis

| | |
|---------------------------------|----------------|
| Cumulative Defaults (in EUR) | 0,00 |
| Cumulative Recoveries (in EUR) | 0,00 |
| Cumulative Prepayments (in EUR) | 147.577.200,00 |

3. Funds Information

| Funds ID | Current Income Cost Ratio | Income Cost Ratio Trigger - Mortgage registration | Current number of loans | Current % number of loans | Current (securitised) outstanding (in EUR) | Current (securitised) % outstanding |
|--------------|---|---|---------------------------------|---------------------------------|--|-------------------------------------|
| 173310 | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid |
| 174128 | corresponding mortgage was registered | corresponding mortgage was registered | 1 | 50,00% | 25.132.000,00 | 70,43% |
| 174920 | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid |
| 175349 | 2,28 | 1,30 | 1 | 50,00% | 10.549.689,26 | 29,57% |
| 235168 | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid | corresponding loans were repaid |
| 237503 | 2,04 | 1,70 | 0 | 0,00% | 0,00 | 0,00% |
| 239004 | corresponding loan was repaid | corresponding loan was repaid | corresponding loan was repaid | corresponding loan was repaid | corresponding loan was repaid | corresponding loan was repaid |
| 280651 | corresponding mortgages were registered | corresponding mortgages were registered | 0 | 0,00% | 0,00 | 0,00% |
| 682033 | corresponding loan was repaid | corresponding loan was repaid | corresponding loan was repaid | corresponding loan was repaid | corresponding loan was repaid | corresponding loan was repaid |
| 605522 | 1,94 | 1,65 | 0 | 0,00% | 0,00 | 0,00% |
| Total | | | 2 | 100,00% | 35.681.689,26 | 100,00% |

| Funds ID | Original Number of loans as of Cut-off Date | Original % Number of loans as of Cut-off Date | Original (securitised) outstanding as of Cut-off Date (in EUR) | Original (securitised) % outstanding as of Cut-off Date |
|--------------|---|---|--|---|
| 173310 | 6 | 23,08% | 88.332.068,00 | 21,85% |
| 174128 | 1 | 3,85% | 25.132.000,00 | 6,22% |
| 174920 | 4 | 15,38% | 67.604.000,00 | 16,72% |
| 175349 | 2 | 7,69% | 19.736.732,00 | 4,88% |
| 235168 | 2 | 7,69% | 20.052.000,00 | 4,96% |
| 237503 | 4 | 15,38% | 25.236.000,00 | 6,24% |
| 239004 | 1 | 3,85% | 79.600.000,00 | 19,69% |
| 280651 | 3 | 11,54% | 45.769.200,00 | 11,32% |
| 682033 | 1 | 3,85% | 15.148.000,00 | 3,75% |
| 605522 | 2 | 7,69% | 17.740.000,00 | 4,39% |
| Total | 26 | 100,00% | 404.350.000,00 | 100,00% |

4. Collateral Information

4. (a) Collateral Information - Senior Loan Level (securitised loans)

| General Loan Data | | | | | | | | | | | | | |
|-------------------|----------|---|-----------------------------------|----------------------------|-----------------------------|--------------------|---|-----------------------|----------------------|---------------------|------------------|------------------|-------------------|
| Loan ID | Currency | Original Loan outstanding as of Cut-off Date (in EUR) | Current Loan outstanding (in EUR) | Interest received (in EUR) | Principal received (in EUR) | Interest Rate Type | Original Interest Rate as of Cut-off Date | Current Interest Rate | Interest Calculation | Interest Only (Y/N) | Balloon (in EUR) | Maturity Date | Payment Frequency |
| 318891 | GBP | 79.600.000,00 | 0,00 | 0,00 | 0,00 | - | 6,1600% | - | - | - | 0,00 | - | - |
| | | | | 0,00 | 0,00 | | 6,2400% | - | - | - | | | - |
| | | | | 0,00 | 0,00 | | 6,0985% | - | - | - | | | - |
| 319810 | EUR | 26.000.000,00 | 0,00 | 0,00 | 0,00 | - | 4,6300% | - | - | - | 0,00 | - | - |
| 315144 | EUR | 25.472.000,00 | 0,00 | 0,00 | 0,00 | - | 4,0700% | - | - | - | 0,00 | - | - |
| 323465 | EUR | 25.132.000,00 | 25.132.000,00 | 44.444,55 | 0,00 | Floating | 4,4200% | 0,7260% | act/360 | Y | 25.132.000,00 | 31 August 2013 | quarterly |
| 320741 | EUR | 23.000.000,00 | 0,00 | 0,00 | 0,00 | - | 4,1000% | - | - | - | 0,00 | - | - |
| 313282 | EUR | 3.172.000,00 | 0,00 | 0,00 | 0,00 | - | 4,6200% | - | - | - | 0,00 | - | - |
| 317684 | EUR | 11.968.068,00 | 0,00 | 0,00 | 0,00 | - | 5,7100% | - | - | - | 0,00 | - | - |
| 329875 | EUR | 17.264.000,00 | 0,00 | 0,00 | 0,00 | - | 4,8100% | - | - | - | 0,00 | - | - |
| 303652 | EUR | 6.928.000,00 | 0,00 | 0,00 | 0,00 | - | 4,6400% | - | - | - | 0,00 | - | - |
| 315146 | EUR | 17.132.000,00 | 0,00 | 0,00 | 0,00 | - | 4,2300% | - | - | - | 0,00 | - | - |
| 324334 | EUR | 11.560.000,00 | 0,00 | 0,00 | 0,00 | - | 3,6000% | - | - | - | 0,00 | - | - |
| 331526 | EUR | 13.440.000,00 | 0,00 | 0,00 | 0,00 | - | 4,5600% | - | - | - | 0,00 | - | - |
| 323902 | EUR | 8.676.000,00 | 0,00 | 0,00 | 0,00 | - | 4,7100% | - | - | - | 0,00 | - | - |
| 323903 | EUR | 5.816.000,00 | 0,00 | 0,00 | 0,00 | - | 4,8400% | - | - | - | 0,00 | - | - |
| 322938 | EUR | 15.148.000,00 | 0,00 | 0,00 | 0,00 | - | 4,5550% | - | - | - | 0,00 | - | - |
| 313286 | EUR | 14.236.000,00 | 0,00 | 0,00 | 0,00 | - | 4,4000% | - | - | - | 0,00 | - | - |
| 304187 | EUR | 11.060.732,00 | 10.549.689,26 | 67.094,70 | 58.168,09 | Fixed | 4,2000% | 2,5300% | 360/360 | N | 8.458.216,74 | 11 December 2020 | quarterly |
| 316637 | GBP | 7.300.000,00 | 0,00 | 0,00 | 0,00 | - | 6,0885% | - | - | - | 0,00 | - | - |
| 317778 | EUR | 1.920.000,00 | 0,00 | 0,00 | 0,00 | - | 3,7200% | - | - | - | 0,00 | - | - |
| 320843 | EUR | 8.140.000,00 | 0,00 | 0,00 | 0,00 | - | 4,7500% | - | - | - | 0,00 | - | - |
| 322819 | EUR | 7.876.000,00 | 0,00 | 12.359,44 | 7.560.960,00 | - | 3,7500% | - | act/360 | - | 0,00 | 18 April 2013 | quarterly |
| 322159 | EUR | 12.596.000,00 | 0,00 | 0,00 | 0,00 | - | 4,4000% | - | - | - | 0,00 | - | - |
| 324480 | EUR | 14.848.000,00 | 0,00 | 0,00 | 0,00 | - | 4,2300% | - | - | - | 0,00 | - | - |
| 330986 | EUR | 18.325.200,00 | 0,00 | 0,00 | 0,00 | - | 4,4000% | - | - | - | 0,00 | - | - |
| 325325 | EUR | 9.500.000,00 | 0,00 | 0,00 | 0,00 | - | 4,3500% | - | - | - | 0,00 | - | - |
| 324514 | EUR | 8.240.000,00 | 0,00 | 0,00 | 0,00 | - | 4,2000% | - | - | - | 7.992.800,00 | - | - |

| Loan Triggers (loan agreements) | | | | | Loan Indicators | | | |
|---------------------------------|---------------------------------|-----------------------------|---------------------------------|-------------|---|---|---|---|
| Loan ID | Original ISC as of Cut-off Date | Current ISC / ISC Plus | Original LTV as of Cut-off Date | Current LTV | Original Remaining Term to Maturity as of Cut-off Date (in Years) | Current Remaining Term to Maturity (in Years) | Weighted Average Original Remaining Lease as of Cut-off Date (in Years) | Weighted Average Current Remaining Lease (in Years) |
| 318891 | 2,00 | - | 40,00% | - | 5,62 | - | 20,05 | - |
| 319810 | 2,19 | - | 39,89% | - | 5,91 | - | 5,12 | - |
| 315144 | 4,31 | - | 40,00% | - | 4,99 | - | 3,90 | - |
| 323465 | 3,18 | Mortgage already registered | 40,00% | 40,79% | 6,74 | 0,32 | 1,07 | 1,87 |
| 320741 | 4,16 | - | 38,05% | - | 0,98 | - | 1,74 | - |
| 313282 | 2,37 | - | 40,00% | - | 5,41 | - | 7,57 | - |
| 317684 | 3,63 | - | 31,30% | - | 0,31 | - | 4,72 | - |
| 329875 | 2,54 | - | 40,00% | - | 7,38 | - | 2,61 | - |
| 303652 | 1,91 | - | 40,00% | - | 3,65 | - | 3,82 | - |
| 315146 | 3,34 | - | 40,00% | - | 4,99 | - | 8,08 | - |
| 324334 | 3,89 | - | 40,00% | - | 6,65 | - | 3,35 | - |
| 331526 | 2,88 | - | 40,00% | - | 2,38 | - | 5,10 | - |
| 323902 | 3,97 | - | 40,00% | - | 6,57 | - | 2,11 | - |
| 323903 | 4,14 | - | 40,00% | - | 6,57 | - | 2,45 | - |
| 322938 | 3,31 | - | 40,00% | - | 2,56 | - | 1,65 | - |
| 313286 | 3,30 | - | 40,00% | - | 4,65 | - | 0,63 | - |
| 304187 | 1,83 | 2,65 | 39,92% | 42,40% | 14,03 | 7,60 | 3,01 | 2,13 |
| 316637 | 2,11 | - | 39,93% | - | 5,02 | - | 9,48 | - |
| 317778 | 5,37 | - | 31,42% | - | 5,34 | - | 5,49 | - |
| 320843 | 3,04 | - | 40,00% | - | 5,98 | - | 2,07 | - |
| 322819 | 2,78 | - | 40,00% | - | 6,37 | - | 4,62 | - |
| 322159 | 3,29 | - | 40,00% | - | 6,16 | - | 6,24 | - |
| 324480 | 3,34 | - | 40,00% | - | 6,16 | - | 6,74 | - |
| 330986 | 3,04 | - | 40,00% | - | 6,16 | - | 0,57 | - |
| 325325 | 3,47 | - | 39,95% | - | 6,79 | - | 4,07 | - |
| 324514 | 2,98 | - | 40,00% | - | 6,65 | - | 5,66 | - |

4. (b) Collateral Information - Loan Level: Senior/Junior Debt Outstanding

| Loan Outstanding | | | | |
|------------------|---------------------------------|--------------------|------------------|---------------------|
| Loan ID | % securitised out of whole loan | Interest Rate Type | Maturity Date | Interest Only (Y/N) |
| 318891 | - | - | - | - |
| 319810 | - | - | - | - |
| 315144 | - | - | - | - |
| 323465 | 83,36% | Floating | 31 August 2013 | Y |
| 320741 | - | - | - | - |
| 313282 | - | - | - | - |
| 317684 | - | - | - | - |
| 329875 | - | - | - | - |
| 303652 | - | - | - | - |
| 315146 | - | - | - | - |
| 324334 | - | - | - | - |
| 331526 | - | - | - | - |
| 323902 | - | - | - | - |
| 323903 | - | - | - | - |
| 322938 | - | - | - | - |
| 313286 | - | - | - | - |
| 304187 | 59,48% | Fixed | 11 December 2020 | N |
| 316637 | - | - | - | - |
| 317778 | - | - | - | - |
| 320843 | - | - | - | - |
| 322819 | - | - | 18 April 2013 | - |
| 322159 | - | - | - | - |
| 324480 | - | - | - | - |
| 330986 | - | - | - | - |
| 325325 | - | - | - | - |
| 324514 | - | - | - | - |

4. (c) Collateral Information - Loan Level: Delinquency-Default-Recoveries-Losses (only if loans are non performing)

| Arrears-Default-Recoveries-Losses | | | | | | | | | | | | | | | |
|-----------------------------------|------------|---------------------------|------------------------------|-------------------------|----------------------|-----------------------------|-------------------------------------|--------------------------------------|-------------------------|------------------|------------------------------|-----------------------------|--------------------|-----------------|--------------------------------|
| Loan ID | Status | Reason for Current Status | Current Loan Amount (in EUR) | OMV(*) Closing (in EUR) | OMV Current (in EUR) | Number of Months in arrears | Interest Amount in arrears (in EUR) | Principal Amount in arrears (in EUR) | Date Added to Watchlist | Foreclosure Date | REO (Real Estate Owned) Date | Recoveries to Date (in EUR) | Writeback (in EUR) | Losses (in EUR) | Time to Recoveries (in Months) |
| 318891 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 319810 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 315144 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 323465 | Performing | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 320741 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 313282 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 317684 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 329875 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 303652 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 315146 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 324334 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 331526 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 323902 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 323903 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 322938 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 313286 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 304187 | Performing | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 316637 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 317778 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 320843 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 322819 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 322159 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 324480 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 330986 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 325325 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |
| 324514 | Repaid | - | - | - | - | - | 0,00 | 0,00 | - | - | - | - | 0,00 | 0,00 | - |

(*) OMV: Open Market Value of the underlying property

(**) REO: purchase of collateral property

4. Collateral Information (Continued)

4. (d) Collateral Information - Property Level

| General Property Data | | | |
|-----------------------|-----------------------------|---|-------------|
| Property ID | Property Name | Location | Country |
| 318891 | - | - | - |
| 319810 | - | - | - |
| 315144 | - | - | - |
| 323465 | Burgerweeshuispad 100 + 300 | Burgerweeshuispad 100, 300, 1076 HZ Amsterdam | Netherlands |
| 320741 | - | - | - |
| 313282 | - | - | - |
| 317684 | - | - | - |
| 329875 | - | - | - |
| 303652 | - | - | - |
| 315146 | - | - | - |
| 324334 | - | - | - |
| 331526 | - | - | - |
| 323902 | - | - | - |
| 323903 | - | - | - |
| 322938 | - | - | - |
| 313286 | - | - | - |
| 304187 | Arturo Soria | Calle Arturo Soria 336, 28033 Madrid | Spain |
| 316637 | - | - | - |
| 317778 | - | - | - |
| 320843 | - | - | - |
| 322819 | - | - | - |
| 322159 | - | - | - |
| 324480 | - | - | - |
| 330986 | - | - | - |
| 325325 | - | - | - |
| 324514 | - | - | - |

5 . Counterparty Details

5. (a) Counterparty Details - Liquidity Facility Provider

Ref: Liquidity Facility Agreement

| Type of Facility | Liquidity Facility Provider |
|---|---|
| Name of Provider | Danske Bank A/S London Branch |
| Amount Outstanding at Beginning of Period (in EUR) | 26.743,21 |
| Amount Undrawn at Beginning of Period (in EUR) | 7.973.256,79 |
| Drawings during the Period (in EUR) | 11.858,68 |
| Repayment of Drawings during the Period (in EUR) | 0,00 |
| Interest Accrued (in EUR) | 0,00 |
| Amount Outstanding at End of Period (in EUR) | 38.601,89 |
| Amount Undrawn at End of Period (in EUR) | 7.961.398,11 |
| Current Rating FitchRatings (short term) | F1 |
| Current Rating Moody's Investors Service (short term) | P-2 |
| Rating Trigger | below F1 or P-1 |
| When Trigger breached | Provide adequate collateral / Liquidity Facility Provider Back up / Liquidity Facility Provider replacement |

5. (b) Counterparty Details - Swap Details

Ref: Swap Agreement

| Type of Product | FX Swap GBP / EUR |
|------------------|-------------------------------|
| Name of Provider | Danske Bank A/S London Branch |
| CSA in place | Yes |

Ref: Swap Agreements

| Type of Product | EUR Interest Swaps |
|------------------|--------------------|
| Name of Provider | Portigon AG |
| CSA in place | Yes |

5. (c) Counterparty Details - Other Transaction Counterparties

| | |
|---|---|
| Type of Counterparty | Account Bank |
| Name (Guarantor) | BNPP Securities Services (BNP Paribas S.A.) |
| Current Rating FitchRatings (short term) | F1+ |
| Current Rating Moody's Investors Service (short term) | P-1 |
| Rating Trigger | below F1 or P-1 |
| When Trigger breached | Provide adequate collateral / Account Bank Back up / Account Bank replacement |

| | |
|--|--|
| Type of Counterparty | Parent Company of Servicer / LC Provider ⁽¹⁾ |
| Name | Erste Abwicklungsanstalt |
| Current Rating FitchRatings (long term) | AAA |
| Current Rating Moody's Investors Service (long term) | Aa1 |
| Preparatory Trigger Event | below BBB or Baa2 |
| Servicing Transfer Trigger Event | below BBB- or Baa3 |
| When trigger breached | Back up Servicer/ Servicer replacement |

(1) LC: Letter of Comfort

| | |
|---|---|
| Type of Counterparty | Principal Paying agent |
| Name (Guarantor) | BNPP Securities Services (BNP Paribas S.A.) |
| Current Rating FitchRatings (short term) | F1+ |
| Current Rating Moody's Investors Service (short term) | P-1 |
| Rating Trigger | below F1 or P-1 |
| When Trigger breached | Principal Paying agent replacement |

| | |
|---|---|
| Type of Counterparty | Mortgage Facility Guarantor |
| Name | Danske Bank A/S London Branch |
| Current Rating FitchRatings (short term) | F1 |
| Current Rating FitchRatings (long term) | A |
| Current Rating Moody's Investors Service (short term) | P-2 |
| Rating Trigger | below F1/A or P-1 |
| When Trigger breached | Mortgage Facility Guarantor replacement |

5. (d) Counterparty Details - Provide adequate collateral / Back up / Replacement

| | |
|--|---|
| Liquidity Facility Provider | Yes / collateral provided on 28 June 2012 |
| Account Bank | No |
| Parent Company of Servicer / LC Provider | No |
| Principal Paying agent | No |
| Mortgage Facility Guarantor | * |

* Due to the Danske Bank A/S downgrade by Moody's from P-1 to P-2 on May 30 2012, Danske was not eligible any more as Mortgage Expenses Facility Guarantor. However, the originator doesn't see the necessity to look for a new guarantor because of WestImmo's recent change of ownership to EAA (rating Aa1/P-1); also there is sufficient money on the Mortgage Expenses Cash Advance account for all potential mortgage registrations. The Trustee doesn't see the necessity to take any actions in this matter in its function as Trustee (letter dated 6 August 2012).