



Citadel 2010-I B.V.

26 May 2011 till 26 August 2011

Quarterly Information Report

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Quarterly Information Report

AMOUNTS ARE IN EURO

Quarterly Payment Date: 26 August, 2011

Notes Calculation Date: (= 3 business days prior to Quarterly Payment Date)

Reporting period: 26 May 2011 till 26 August 2011

Bond report	Class A1	Class A2	Class B	Class C	Class D	Class E
ISIN Code	XS0513780089	XS0513780592	XS0513780675	XS0513780758	XS0523960937	XS0523963105
Common Code						
Fondscore						
Interest rate	3 month Euribor	3 month Euribor	3 month Euribor	3 month Euribor	3 month Euribor	3 month Euribor
Spread per annum	1.300%	1.400%	0.000%	0.000%	0.000%	0.000%
Original Balance	247,400,000.00	753,350,000.00	75,450,000.00	129,900,000.00	30,900,000.00	12,400,000.00
Realised losses minus recoveries	0.00	0.00	0.00	0.00	0.00	0.00
Balance before Payment (BBP)	159,459,196.00	753,350,000.00	75,450,000.00	129,900,000.00	30,900,000.00	6,847,157.03
Principal Redemption	19,930,544.00	0.00	0.00	0.00	0.00	1,504,732.16
Balance after Payment	139,528,652.00	753,350,000.00	75,450,000.00	129,900,000.00	30,900,000.00	5,342,424.87
Bond Factor before Payment	1.00000000	1.00000000	1.00000000	1.00000000	1.00000000	1.00000000
Bond Factor after Payment	0.56398000	1.00000000	1.00000000	1.00000000	1.00000000	0.43084072
Interest Payment	1,114,123.68	5,456,095.52	276,499.10	476,040.20	113,238.20	25,092.55
Interest amt per Denomination EUR50	225.17	362.12	183.23	183.23	183.23	101.18
Rating Standard & Poor's/Fitch	AAA/AAA	AAA/AAA	AAA/ -	A-/BBB	no rating	no rating
Number of Notes	4,948	15,067	1,509	2,598	618	248

Portfolio: Citadel 2010-I B.V.

26 May 2011 till 26 August 2011

**Quarterly Payment Date: 26 August, 2011****The Loan Portfolio :**

Number of Loanparts	End of first PCD	End of second PCD	End of third PCD
Starting Balance Performing Loanparts	4,289	4,269	4,253
Matured Loans/ prepaid loans	-20	-16	-37
Defaulted Loans during the period	0	0	0
Replacements	0	0	0
Loans repurchased by the seller	0	0	0
Others (due to time leap)	0	0	0
<i>Ending Balance</i>	4,269	4,253	4,216

Amounts	End of first PCD	End of second PCD	End of third PCD
Outstanding principal minus saving values	1,149,056,008	1,144,108,664	1,139,337,993
Initial Purchase at Closing	0	0	0
Scheduled Principal	-55,734	-54,442	-53,102
Partial prepayments	-1,492,885	-1,793,640	-2,261,794
Full prepayments	-3,398,726	-2,922,588	-7,895,441
Replacements	0	0	0
Loans repurchased by the seller	0	0	0
Others (due to time leap)	0	0	0
Rounding	0	0	0
<i>Ending Balance</i>	1,144,108,664	1,139,337,993	1,129,127,656
Cumulative Balance of Defaulted Loans since Closing (net of recoveries)	0	0	0

Quarterly Payment Date: 26 August, 2011

<u>Interest Available Funds</u>		
I	Interest on Mortgage Receivables	12,776,578
II	Interest on Transaction Accounts and the Liq. Fac. Standby Account	27,374
III	Prepayment Penalties and Penalty Interest	48,025
IV	Net Proceeds on Mortgage Receivables (non-principal)	-
V	Amounts drawn from the Financial Collateral Account	-
VI	Amounts drawn from the Liquidity Fac Standby Ledger	-
VII	Amounts drawn from the Reserve Account	-
VIII	Swap receivable amount	7,435,997
IX	Repurchase & Sales Amounts (non-principal)	-
X	Trust Deed	-
XI	Post foreclosure proceeds on Loans	-
	Other available amounts from last QPD	-
	Total Interest Available Funds	20,287,974
<u>Interest Priority of Payments:</u>		
a,b,c	Fees, Expenses, Corporate Income Tax & Third Party payments **	156,268
d	Liquidity Facility amounts due and payable **	11,012
e	Swap amounts due and payable **	11,154,872
f	Interest due & overdue Class A1 **	1,114,124
g	Making good Class A Pincipal Deficiency Ledger	-
f	Interest due & overdue Class A2 **	5,456,096
g	Making good Class A Pincipal Deficiency Ledger	-
h	Interest due & overdue Class B **	276,499
i	Making good Class B Pincipal Deficiency Ledger	-
j	Interest due & overdue Class C **	476,040
k	Making good Class C Pincipal Deficiency Ledger	-
l	Replenish Reserve Account up to Reserve Account Target Level	-
m	Interest due & overdue Class D **	113,238
n	Making good Class D Pincipal Deficiency Ledger	-
o	Interest due & overdue Class E **	25,093
q	Towards satisfaction of principal amounts due on the Class E Notes	1,504,732
r	Amounts Liq. Fac. Provider pursuant to Liq Fac Agreement	-
r	Swap termination /replacement costs	-
s	Deferred Purchase Price	-
	Total Interest Priority of Payments	20,287,974
<u>Principal Available Funds</u>		
I	Repayments and Prepayments of Principal excluding prepayment penalties	19,928,352
II	Net proceeds	-
III-IV	Repurchases & Sales MR	-
V	Amounts to be credited to Principal Deficiency Ledger	-
	Reserved amount previous period	-
VI	Available Redemption funds (preceeding QPD)	3,188
	Total Principal Available Funds	19,931,540
<u>Principal Priority of Payments:</u>		
VII	Ist Quarterly payment correction	-
VIII	Substitution Amount	-
	Reserved amount	-
a	Class A Principal amounts due	19,930,544
b	Class B Principal amounts due	-
c	Class C Principal amounts due	-
d	Class D Principal amounts due	-
	Available Redemption funds (next QPD)	996
	Total Principal Priority of Payments	19,931,540

** Shortfalls in these items can be met with Liquidity Facility drawings

Quarterly Payment Date: 26 August, 2011

Additional Information :

Issuer Collection Account	
Balance at the beginning of reporting period	21,188
Payments to bankaccount	32,797,046
Received interest	19,792
Payment from bankaccount	- 32,819,030
Balance at the end of reporting period	18,996
Reserve Account	
Balance at the beginning of reporting period	12,400,000
Amounts drawn from Reserve Account/Payment from bankaccount	-
Received interest	7,582
Amounts credited to Reserve Account	- 7,582
Balance at the end of reporting period	12,400,000
Reserve Account Required Amount	12,400,000
DPP	
Excess Margin	1,468,242
Received versus scheduled interest	54,001
Interest bank accounts other than Master Collection account	7,582
Interest E Notes	- 25,093
Excess Margin	1,504,732

Amortization of the Notes :

	Class A1
Number of Notes	4,948
Outstanding Balance at the beginning of the period	159,459,196
Redemption during period	19,930,544
Outstanding Balance at the end of the period	139,528,652
Annual Interest Rate for the period	3 Month Euribor + 1.30 %
Rating Standard & Poor's / Fitch	AAA/AAA

	Class A2
Number of Notes	15,067
Outstanding Balance at the beginning of the period	753,350,000
Redemption during period	0
Outstanding Balance at the end of the period	753,350,000
Annual Interest Rate for the period	3 Month Euribor + 1.40 %
Rating Standard & Poor's / Fitch	AAA/AAA

	Class B
Number of Notes	1,509
Outstanding Balance at the beginning of the period	75,450,000
Redemption during period	0
Outstanding Balance at the end of the period	75,450,000
Annual Interest Rate for the period	3 Month Euribor + 0.0 %
Rating Standard & Poor's / Fitch	AAA/ -

	Class C
Number of Notes	2,598
Outstanding Balance at the beginning of the period	129,900,000
Redemption during period	0
Outstanding Balance at the end of the period	129,900,000
Annual Interest Rate for the period	3 Month Euribor + 0.0 %
Rating Standard & Poor's / Fitch	A-/BBB

	Class D
Number of Notes	618
Outstanding Balance at the beginning of the period	30,900,000
Redemption during period	0
Outstanding Balance at the end of the period	30,900,000
Annual Interest Rate for the period	3 Month Euribor + 0.0 %
Rating Standard & Poor's / Fitch	no rating

Quarterly Payment Date: 26 August, 2011

Class E	
Number of Notes	248
Outstanding Balance at the beginning of the period	6,847,157
Redemption during period	1,504,732
Outstanding Balance at the end of the period	5,342,425
Annual Interest Rate for the period	3 Month Euribor + 0.0 %
Rating Standard & Poor's / Fitch	no rating

Trigger Event & Key Characteristics of Mortgage pool (summary) :

<u>Reserve Fund: Required Balance Calculation</u>	<u>Realised as per</u> Closing date	<u>Realised as per</u> 31-Jul-11
- On each Quarterly Payment Date, an amount equal to 1.0 per cent of the Principal Amount Outstanding of the Notes as of Closing Date, other than the Subordinated Class E Notes	12,400,000	11,321,287
<u>Notification Events</u>	<u>Realised as per</u> Closing date	<u>Realised as per</u> 31-Jul-11
Notification events as described in Offering Circular	none	none
<u>Key Characteristics of the Mortgage Pool (summary)</u>	<u>Realised as per</u> Closing date	<u>Realised as per</u> 31-Jul-11
Weighted Average Loan To Market Value	85.41%	N/A
WA coupon	4.32%	4.50%
<u>Type of Mortgage Loans in Pool</u>	<u>Realised as per</u> Closing date	<u>Realised as per</u> 31-Jul-11
(Calculations based upon net amounts:)		
Ratio of "Interest Only" in Pool	79.24%	81.47%
Ratio of "Annuity" in Pool	0.42%	0.42%
Ratio of "Life" in Pool	9.43%	9.20%
Ratio of "Linear" in Pool	0.85%	1.16%
Ratio of "Investment" in Pool	10.06%	7.75%

Arrears Citadel 2010-I B.V. as per 26-8-2011

Delinquency Breakdown

Delinquency status	Number of Delinquent Loans	Percentage of Number of Loans Outstanding (1) (%)	Principal Balance of Delinquent Loans	Percentage of Principal Outstand. of the Loans (1) (%)	Total Arrears Amount (1)
1 <= 2 months delinquent	5	0.20%	4,289,780	0.33%	56,409
2 <= 3 months delinquent	2	0.04%	1,485,000	0.08%	124,210
3 <= 4 months delinquent	0	0.00%	0	0.00%	0
4 <= 5 months delinquent	0	0.04%	0	0.04%	0
5 <= 6 months delinquent	1	0.00%	182,500	0.00%	7,886
> 6 months delinquent	2	0.03%	855,918	0.03%	38,903
TOTAL	10	0.31%	6,813,198	0.48%	227,408

Delinquencies are measured as unauthorised overdraft on the current account including a materiality threshold of EUR 5,000. As unauthorised overdrafts can also be due to other products the client may have in addition to the mortgage loan, arrears are measured at the end of each month and reported when exceeding the monthly instalment on the mortgage of a client.

Default Statistics

Number of Loans Defaulted during the Period	Percentage of Number of Performing Loans Outstanding (2) (%)	Principal Balance of Loans Defaulted during period	Percentage of Scheduled Balance of Performing Loans (2) (%)	Losses on loans during period	Recoveries during Period on Defaulted Loans	Recoveries as a Percentage of Losses on the Defaulted Loans (2) (%)	Losses minus Recoveries (Net Losses) during period
-	0%	0	0.00%	0	0	0.00%	0

Number of Loans Defaulted since Closing	Percentage of Number of Loans at Closing (%)	Principal Balance of Loans Defaulted since Closing at Defaulted Date	Percentage of Scheduled Balance at Closing (%)	Total amount of losses since Closing at Defaulted Date	Recoveries since Closing on Defaulted Loans	Recoveries as a Percentage of Losses on Defaulted Loans (3) (%)	Losses minus Recoveries (Net Losses) since Closing
0	0.00%	0	0.00%	0	0	0.00%	0

(1) at the end of the quarter

(2) at the beginning of the quarter

(3) as a percentage of outstanding balance of all defaulted loans at the defaulted date

Transaction parties

Issuer

Citadel 2010-I B.V.
Fred. Roeskestraat 123
1076 EE Amsterdam
The Netherlands

Seller

F. van Lanschot Bankiers N.V.
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The Netherlands

Security Trustee

Stichting Security Trustee Citadel 2010-I
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Swap Provider

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