



Lancelot 2006 B.V.

Reporting Period:

April 26, 2011 - July 26, 2011

Quarterly Information Report

ATC Management B.V.

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Portfolio: Lancelot 2006 B.V.



Quarterly Information Report: April 26, 2011 - July 26, 2011

AMOUNTS IN EURO

Quarterly Payment Date: July 26, 2011

Notes Calculation Date: 4 business days prior to Quarterly Payment Date

Bond report	Class A	Class B	Class C	Class D	Class E
ISIN Code	XS0275569225	XS0275579703	XS0275581279	XS0275581949	XS0275582590
Common Code	27556922	27557970	27558127	27558194	27558259
Fondscode	15899	15900	15901	15902	15903
Interest rate	3 month Euribor	3 month Euribor	3 month Euribor	3 month Euribor	3 month Euribor
Spread per annum	0.160%	0.260%	0.440%	0.700%	3.250%
Original Balance	528,000,000.00	21,000,000.00	19,500,000.00	19,500,000.00	12,000,000.00
Realised losses minus recoveries	0.00	0.00	0.00	0.00	0.00
Balance before Payment (BBP)	255,282,028.08	21,000,000.00	19,500,000.00	19,500,000.00	12,000,000.00
Principal Redemption	4,653,845.43	0.00	0.00	0.00	0.00
Balance after Payment	250,628,182.65	21,000,000.00	19,500,000.00	19,500,000.00	12,000,000.00
Bond Factor before Payment	0.48348869	1.00000000	1.00000000	1.00000000	1.00000000
Bond Factor after Payment	0.47467459	1.00000000	1.00000000	1.00000000	1.00000000
Interest Payment	973,752.02	85,411.08	88,182.79	100,998.63	139,503.00
Rating (S&P/Fitch)	AAA/AAA	AA/AAA	A/AA	BBB/BBB	BB/B
Number of Notes	5,280	210	195	195	120

The Loan Portfolio :

Number of Loans	Begin of first PCD	End of first PCD	End of Second PCD	End of Third PCD
Performing Loans	106	106	106	106
Matured Loans/ prepaid loans	0	0	0	-1
Defaulted Loans during the period	0	0	0	0
Replacements	0	0	0	0
Loans repurchased by the seller	0	0	0	0
Others (due to time leap)	0	0	0	0
Total	106	106	106	105

Number of Loanparts	Begin of first PCD	End of first PCD	End of Second PCD	End of Third PCD
Performing Loans	194	194	194	194
Matured Loans/ prepaid loans	0	0	0	-1
Defaulted Loans during the period	0	0	0	0
Replacements	0	0	0	0
Loans repurchased by the seller	0	0	0	0
Others (due to time leap)	0	0	0	0
Total	194	194	194	193

Amounts	Begin of first PCD	End of first PCD	End of Second PCD	End of Third PCD
Outstanding principal	327,282,029	327,282,029	326,201,060	326,116,983
Scheduled Principal	0	-487,094	-144,077	-3,288,549
Prepayments	0	-593,875	60,000	-200,250
Realized losses on Defaulted Loans (net of recoveries)	0	0	0	0
Loans repurchased by the seller	0	0	0	0
Others (due to time leap)	0	0	0	0
Rounding	0	0	0	0
Total	327,282,029	326,201,060	326,116,983	322,628,184
Cumulative Balance of Defaulted Loans since Closing (net of recoveries)	0	0	0	0.00

Portfolio: Lancelot 2006 B.V.



Quarterly Information Report:

<u>Interest Available Funds</u>	
Interest on Mortgage Receivables	3,397,116.23
Interest on Transaction Accounts	16,515.68
Prepayment Penalties and Penalty Interest	27,144.52
Net Proceeds on Mortgage Receivables (non-principal)	0.00
Amounts drawn from the Liquidity Facility	0.00
Amounts drawn from the Reserve Account	0.00
Amounts received under the Cap Agreement	0.00
Amounts drawn from the Trigger Reserve Fund	0.00
Swap receivable amount	1,387,847.52
Repurchase & Sales Amounts (non-principal)	0.00
Excess amounts due to additional prepayments above contractual prepayments	0.00
Post foreclosure proceeds on Loans	0.00
Other available amounts from last QPD	0.00
<i>Total Interest Available Funds</i>	4,828,623.95
<u>Interest Priority of Payments:</u>	
Fees, Expenses, Corporate Income Tax & Third Party payments **	61,960.69
Liquidity Facility amounts due and payable **	4,963.78
Swap amounts due and payable **	2,873,436.82
Interest due & overdue Class A **	973,752.02
Making good Class A Principal Deficiency Ledger	0.00
Interest due & overdue Class B **	85,411.08
Making good Class B Principal Deficiency Ledger	0.00
Interest due & overdue Class C **	88,182.79
Making good Class C Principal Deficiency Ledger	0.00
Interest due & overdue Class D **	100,998.63
Making good Class D Principal Deficiency Ledger	0.00
Interest due & overdue Class E **	139,503.00
Making good Class E Principal Deficiency Ledger	0.00
Replenish Reserve Account up to Rara	0.00
Interest due and payable Trigger Reserve Fund Subordinated Loan	0.00
Principal due and payable Trigger Reserve Fund Subordinated Loan	0.00
Swap termination /replacement costs	0.00
Gross up Amounts regarding Liquidity Facility	0.00
Deferred Purchase Price	500,415.14
<i>Total Interest Priority of Payments</i>	4,828,623.95
<u>Principal Available Funds</u>	
Repayments and Prepayments of Principal excluding prepayment penalties	4,653,845.43
Net proceeds	0.00
Repurchases & Sales MR	0.00
Amounts to be credited to Principal Deficiency Ledger	0.00
Available Redemption funds (preceeding QPD)	0.00
<i>Total Principal Available Funds</i>	4,653,845.43
<u>Principal Priority of Payments:</u>	
Replacement Loans	0.00
Class A Principal amounts due	4,653,845.43
Class B Principal amounts due	0.00
Class C Principal amounts due	0.00
Class D Principal amounts due	0.00
Class E Principal amounts due	0.00
Available Redemption funds (next QPD)	0.00
<i>Total Principal Priority of Payments</i>	4,653,845.43

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

Quarterly Information Report:

Additional Information :

Issuer Collection Account	
Balance at the beginning of reporting period	17,789.20
Payments to bankaccount	9,475,445.80
Received interest	7,023.58
Payment from bankaccount	- 9,482,562.63
Balance at the end of reporting period	17,695.95
Reserve Account	
Balance at the beginning of reporting period	4,200,000.00
Amounts drawn from Trigger Reserve Fund	9,492.10
Received interest	- 9,492.10
Amounts credited to Trigger Reserve Fund	-
Balance at the end of reporting period	4,200,000.00
Reserve Account Required Amount	4,200,000.00
Liquidity Facility	
Liquidity Facility drawn amount	-
Interest due on drawn amount	-
Interest payment on drawn amount	-
Repayment of drawn amount	-
Balance of the Liquidity Facility at end reporting period	13,091,281.12
Interest due after payment	-
Liquidity Facility Stand by Drawing	
Liquidity Facility Stand by Drawing drawn amount	-
Interest due on drawn amount	-
Interest payment on drawn amount	-
Repayment of drawn amount	-
Balance of the Liquidity Facility Stand by Drawing at end reporting period	-
Interest due after payment	-

Quarterly Information Report:

Amortization of the Notes :

	Class A
Number of Notes	5,280
Outstanding Balance at the beginning of the period	255,282,028.08
Redemption during period	4,653,845.43
Outstanding Balance at the end of the period	250,628,182.65
Annual Interest Rate for the period	3 Month Euribor + 0.16bp
Rating (S&P/Fitch)	AAA/AAA

	Class B
Number of Notes	210
Outstanding Balance at the beginning of the period	21,000,000.00
Redemption during period	0.00
Outstanding Balance at the end of the period	21,000,000.00
Annual Interest Rate for the period	3 Month Euribor + 0.26 bp
Rating (S&P/Fitch)	AA/AAA

	Class C
Number of Notes	195
Outstanding Balance at the beginning of the period	19,500,000.00
Redemption during period	0.00
Outstanding Balance at the end of the period	19,500,000.00
Annual Interest Rate for the period	3 Month Euribor + 0.44 bp
Rating (S&P/Fitch)	A/AA

	Class D
Number of Notes	195
Outstanding Balance at the beginning of the period	19,500,000.00
Redemption during period	0.00
Outstanding Balance at the end of the period	19,500,000.00
Annual Interest Rate for the period	3 Month Euribor + 0.70 bp
Rating (S&P/Fitch)	BBB/BBB

	Class E
Number of Notes	120
Outstanding Balance at the beginning of the period	12,000,000.00
Redemption during period	0.00
Outstanding Balance at the end of the period	12,000,000.00
Annual Interest Rate for the period	3 Month Euribor + 3.25 bp
Rating (S&P/Fitch)	BB/B

Quarterly Information Report:

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

<u>Reserve Fund: Required Balance Calculation</u>	<u>Realised as per</u> end of period
- On each Quarterly Payment Date, an amount equal to 0.70 per cent of the Principal Amount Outstanding of the Notes as of Closing Date	4,200,000.00
plus	
- The Outstanding Principal Amount of any Mortgage Receivables that are in arrears for a period of 90 days	-
	-
Required Balance	4,200,000.00
Actual balance reserve fund	4,200,000.00
<u>Liquidity Facility Maximum Amount</u>	
On each Quarterly Payment Date, the higher of	
- 4% of the aggregate Principal Amount Outstanding of the Notes on such date	
and	
- 2% of the aggregate Principal Amount of the Notes on Closing Date, being € 12,000,000.	13,091,281.12
<u>Notification Events</u>	<u>Realised as per</u> end of period
Notification events as described in Offering Circular	none
<u>Key Characteristics of the Mortgage Pool (summary)</u>	<u>Realised as per</u> end of period
Weighted Average Loan To Market Value (Closing 57.9%)	49.83%
WA coupon (Closing 4.7%)	3.14%
<u>Type of Mortgage Loans in Pool</u>	<u>Realised as per</u> end of period
(Calculations based upon net amounts:)	
Ratio of Annuity Mortgage Loans in Pool	0.15%
Ratio of Interest only Mortgage Loans in Pool	31.95%
Ratio of Linear Mortgage Loans in Pool	67.90%
Ratio of Other Mortgage Loans in Pool	0.00%

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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 month delinquent	0	0.00%	0	0.00%	0
1 <= 2 months delinquent	0	0.00%	0	0.00%	0
2 <= 3 months delinquent	0	0.00%	0	0.00%	0
=> 3 months delinquent	0	0.00%	0	0.00%	0
TOTAL	0	0.00%	0	0.00%	0

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) (%)	Recoveries during Period on Defaulted Loans	Recoveries as a Percentage of Current Balance of the Defaulted Loans (2) (%)
0	0.00%	0	0.00%	0	0.00%

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 (%)	Recoveries since Closing on Defaulted Loans	Recoveries as a Percent. of Princ. Outstanding on Defaulted Loans (3) (%)
0	0.00%	0	0.00%	0	0.00%

Prepayment Statistics

Please note that the Life CPR is calculated including replenishments, replacements and possible further advances.

Life CPR	
This quarter	Previous Quarter
13.59%	14.28%

(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

Lancelot 2006

30/jun/2011

The Deal

Key Data

Transaction Name	Lancelot 2006
Start date	15-Dec-2006
Current payment	26-Jul-2011
Next Payment	26-Oct-2011
Legal Maturity	jan 2073

The Notes

Key Data

	Class A	Class B	Class C	Class D	Class E
ISIN Code	XS0275569225	XS0275579703	XS0275581279	XS0275581949	XS0275582590
Common Code	27556922	27557970	27558127	27558194	27558259
Original Amount	528,000,000	21,000,000	19,500,000	19,500,000	12,000,000
Outstanding					
Amount before	255,282,028	21,000,000	19,500,000	19,500,000	12,000,000
Realised losses					
minus recoveries	-	-	-	-	-
Principal	4,653,845	-	-	-	-
Balance after	250,628,183	21,000,000	19,500,000	19,500,000	12,000,000
Pool Factor before	78.00%	6.42%	5.96%	5.96%	3.67%
Pool Factor after	77.68%	6.51%	6.04%	6.04%	3.72%
Remaining WAL	3.0	0.6	0.6	0.6	0.6
Expected Maturity	jan 2012	jan 2012	jan 2012	jan 2012	jan 2012
Legal Maturity	jan 2073	jan 2073	jan 2073	jan 2073	jan 2073
Interest payment	706,237.73	61,946.50	63,956.75	73,251.75	101,178.00
Interest base	3m euribor	3m euribor	3m euribor	3m euribor	3m euribor
Determinated base					
Margin	0.16%	0.26%	0.44%	0.70%	Privately placed
Interest	Actual/360	Actual/360	Actual/360	Actual/360	Actual/360
Number of days in					
Coupon					Privately placed
Rate revision date	27-Jul-2010	27-Jul-2010	27-Jul-2010	27-Jul-2010	27-Jul-2010
Step Up Interest	Jan-12	Jan-12	Jan-12	Jan-12	Jan-12
Step Up Margin	0.50%	0.70%	1.20%	1.80%	Privately placed
Current Credit	12.00%	8.50%	5.25%	2.00%	
Rating (S&P/Fitch)	AAA/AAA	AA/AAA	A/AA	BBB/BBB	BB/B

* Determinated by Deutsche Bank at 24-oktoberl-07

** Excluding the Excess spread of 60 bp per annum and reserve fund

The movements

	Class A	Class B	Class C	Class D	Class E
Outstanding	255,282,028	21,000,000	19,500,000	19,500,000	12,000,000
Repayments	3,919,720	-	-	-	-
Prepayments	734,125	-	-	-	-
Repurchases	-	-	-	-	-
Allocated losses	-	-	-	-	-
Allocated	-	-	-	-	-
Outstanding	250,628,183	21,000,000	19,500,000	19,500,000	12,000,000

The Credit structure

	Reserve fund
Balance (begin of	4,200,000
Drawings	-
Payments	-
Balance (end of	4,200,000
Required amount	4,200,000
Excess spread	4,200,000

	Liquidity Facility
Balance (begin of	0
Drawings	-
Payments	-
Balance (end of	-
Liquidity Facility Loan	-
Max. Liquidity Loan	-

Portfolio Performance

Date	Gross Outstanding	Realised CPR
15-Dec-2006	600,017,771	0
31-Mar-2007	557,406,327	26%
30/jun/2007	531,118,214	18%
30-Sep-2007	493,304,713	26%
31-Dec-2007	472,209,000	16%
31-Mar-2008	457,289,038	12%
30-Jun-2008	439,370,598	15%
30-Sep-2008	429,412,228	9%
31-Dec-2008	416,601,004	11%
31-Mar-2009	401,238,925	14%
30-Jun-2009	396,380,698	5%
30-Sep-2009	388,516,462	8%
31-Dec-2009	378,320,772	10%
31-Mar-2010	367,637,094	11%
30-Jun-2010	360,623,731	7%
30/sep/2010	351,804,466	16%
31/dec/2010	333,908,146	18%
31/mrt/2011	327,282,033	7%
30/jun/2011	322,628,184	5%
Weighted Average CPR		14%

Loss information	#	Loss amount	Loss %
Foreclosures			
15/dec/2006	0	0	0
31/mrt/2007	0	0	0
30/jun/2007	0	0	0
30/sep/2007	0	0	0
31/dec/2007	0	0	0
31/mrt/2008	0	0	0
30/jun/2008	0	0	0
30/sep/2008	0	0	0
31-Dec-2008	0	0	0
31-Mar-2009	0	0	0
30-Jun-2009	0	0	0
30-Sep-2009	0	0	0
31-Dec-2009	0	0	0
31-Mar-2010	0	0	0
30-Jun-2010	0	0	0
30/sep/2010	0	0	0
31/dec/2010	0	0	0
31/mrt/2011	0	0	0
30/jun/2011	0	0	0

Date	Arrears 30 days	0 - 31 - 60 days	61 - 90 days
15/dec/2006	0	0	0
31/mrt/2007	0	0	0
30/jun/2007	0	0	0
30/sep/2007	0	0	0
31/dec/2007	0	0	0
31/mrt/2008	0	0	0
30/jun/2008	0	0	0
30/sep/2008	0	0	0
31/dec/2008	0	0	0
31/mrt/2009	0	0	0
30/jun/2009	0	0	0
30/sep/2009	0	0	0
31/dec/2009	0	0	0
31/mrt/2010	0	0	0
30/jun/2010	0	0	0
30/sep/2010	0	0	0
31/dec/2010	0	0	0
31/mrt/2011	0	0	0
30/jun/2011	0	0	0

Date	Overdrafts 30 days	0 - 31 - 60 days	61 - 90 days	90+ days
15/dec/2006	-	-	-	-
31/mrt/2007	943,528	709,488	-	-
30/jun/2007	1,632,131	-	-	-
30/sep/2007	45,786	-	622,819	1,330,936
31/dec/2007	3,286,307	489,084	19,284	357,650
31/mrt/2008	1,017,020	188,973	321,050	794,493
30/jun/2008	390,714	0	0	1,462,803
30/sep/2008	1,389,838	0	25,190	644,873
31/dec/2008	1,458,299	0	0	620,626
31/mrt/2009	1,610,923	0	0	563,405
30/jun/2009	833,312	26,577	52,174	797,486
30/sep/2009	353,694	620,309	460,660	441,671
31/dec/2009	346,603	0	0	315,186
31/mrt/2010	1,290,646	76,982	0	227,556
30/jun/2010	1,334,023	42,169	0	83,312
30/sep/2010	311,365	54,889	0	132,081
31/dec/2010	616,322	0	0	134,749
31/mrt/2011	915,521	0	698,882	160,879
30/jun/2011	144,498	0	56,369	1,164,212

The Loan Portfolio

Total overview	number of loans	Number of loan parts	Amount
Outstanding	158	352	600,017,771
Partly repayments	n.a.	n.a.	89,455,422
Partly prepayments	n.a.	n.a.	52,081,378
Full (p)repayments	52	156	124,438,528
Repurchases	1	3	11,414,258
Losses	0	0	0
Outstanding	105	193	322,628,185

Quarterly overview	number of loans	Number of loan parts	Amount
Outstanding			
principal DD	106	194	327,282,030
Partly repayments	n.a.	n.a.	3,919,720
Partly prepayments	n.a.	n.a.	215,750
Full (p)repayments	1	1	518,375
Repurchases	0	0	0
Losses	0	0	0
Outstanding			
principal DD+1	105	193	322,628,185

Key Data

Number of loan parts	193	
Number of loan parts (p)repaid in full	159	
Average outstanding principal balance per loan	5,919,783	
Minimum outstanding principal balance per loan	0	
Maximum outstanding principal balance per loan	322,628,185	
Maximum current interest rate	6.28%	
Minimum current interest rate	2.13%	
Weighted average current interest rate	3.14%	
Weighted average loan to market value	49.83%	
Weighted average seasoning	86	= maanden vanaf startdatum lening
Weighted average current remaining Term to Maturity (Yrs)	15.2	

Size of outstanding loan balance	Principal Balance	% of Total	number of loans	% of Total	Weighted Average LTV
0-2,000,000	72,636,908	22.51%	66	62.86%	44.64%
2,000,000-5,000,000	72,708,462	22.54%	23	21.90%	53.88%
5,000,000-10,000,000	58,847,807	18.24%	9	8.57%	54.87%
10,000,000-20,000,000	90,458,997	28.04%	6	5.71%	54.10%
20,000,000-50,000,000	27,976,010	8.67%	1	0.95%	28.37%
50,000,000 more than	0	0	0	0	0
Total	322,628,184	100.00%	105	100.00%	49.83%

Repayment type	Principal Balance	% of Total	Number of Loan parts	% of Total
Annuity	476,728	0.15%	2	1.04%
Interest only	103,065,587	31.95%	74	38.34%
Linear	219,085,869	67.91%	117	60.62%
Step ups	0	0	0	0
Total	322,628,184	100.00%	193	100.00%

Interest type	Principal Balance	% of Total	Number of Loan parts	% of Total
1 yr fixed	0	0.0%	0	0.0%
2 yr fixed	611,129	0.2%	1	0.5%
3 yr fixed	0	0.0%	0	0.0%
4-5 yr fixed	45,404,399	14.1%	44	22.8%
6-10 yr fixed	44,882,522	13.9%	17	8.8%
10+ yr fixed	113,334,401	35.1%	47	24.4%
1 mnd Euribor	2,872,110	0.9%	3	1.6%
2 mnd Euribor	0	0.0%	0	0.0%
3 mnd Euribor	99,456,468	30.83%	65	33.68%
Other Euribor	2,912,016	0.90%	2	1.04%
Roll over EURIBOR	13,155,139	4.08%	14	7.25%
Total	322,628,184	100.00%	193	100.00%

Interest reset dates	Principal Balance	% of Total	Number of Loan parts	% of Total
Within 3 months	156,910,836	48.6%	107	55.4%
Within 3 - 6 months	3,917,309	1.2%	4	2.1%
Within 6 months - 1 year	14,531,129	4.5%	5	2.6%
Within 1 - 2 years	22,745,236	7.0%	18	9.3%
Within 2 - 3 years	42,631,493	13.2%	18	9.3%
Within 3 - 4 years	13,398,905	4.2%	5	2.6%
Within 4 - 5 years	21,800,396	6.8%	17	8.8%
Within 5 - 6 years	20,184,040	6.3%	11	5.7%
Within 6 - 7 years	2,320,500	0.7%	2	1.0%
Within 7 - 8 years	117,340	0.0%	1	0.5%
Within 8 - 9 years	0	0.0%	0	0.0%
Within 9 - 10 years	450,000	0.14%	1	0.52%
After 10 years	23,621,000	7.3%	4	2.1%
Total	322,628,184	100.0%	193	100.0%

Interest rate (%)	Principal Balance	% of Total	Number of Loan parts	% of Total	Weigthed Average LTV
2,5-3	105,490,014	32.7%	70	36.3%	50.7%
3-3,5	9,782,259	3.0%	8	4.1%	46.1%
3,5-4	26,180,619	8.1%	11	5.7%	64.3%
4-4,5	23,349,387	7.2%	21	10.9%	45.2%
4,5-5	65,909,177	20.4%	31	16.1%	47.0%
5-5,5	56,215,225	17.4%	35	18.1%	49.5%
5,5-6	22,164,883	6.9%	11	5.7%	56.3%
6-6,5	12,710,740	3.9%	4	2.1%	30.2%
6,5-7	825,880	0.3%	2	1.0%	36.3%
7-7,5	0	0.0%	0	0.0%	0.0%
7,5-8	0	0.00%	0	0.00%	0.00%
8-8,5	0	0.0%	0	0.0%	0.0%
Total	322,628,184	100.0%	193	100.0%	49.8%

Year of origination	Principal Balance	% of Total	Number of Loan parts	% of Total	Weighted Average LTV
1996	5,958,134	1.8%	4	2.1%	37.3%
1997	4,187,046	1.3%	5	2.6%	48.4%
1998	3,688,307	1.1%	4	2.1%	46.7%
1999	7,344,149	2.3%	5	2.6%	43.0%
2000	10,557,565	3.3%	10	5.2%	38.2%
2001	7,902,800	2.4%	10	5.2%	56.1%
2002	30,416,091	9.4%	25	13.0%	44.0%
2003	29,870,011	9.3%	21	10.9%	43.2%
2004	53,084,062	16.5%	37	19.2%	52.1%
2005	110,868,832	34.36%	54	27.98%	54.08%
2006	58,751,188	18.2%	18	9.3%	49.8%
Total	322,628,184	100.0%	193	100.0%	49.8%

Year of legal Maturity	Principal Balance	% of Total	Number of Loan parts	% of Total	
2011	764,365	0.2%	3	1.6%	
2012	2,474,243	0.8%	3	1.6%	
2013	2,587,500	0.8%	5	2.6%	
2014	10,840,823	3.4%	8	4.1%	
2015	9,965,644	3.1%	5	2.6%	
2016	3,545,318	1.1%	7	3.6%	
2017	5,304,194	1.6%	3	1.6%	
2018	5,993,661	1.9%	3	1.6%	
2019	6,832,735	2.1%	7	3.6%	
2020	9,399,972	2.9%	9	4.7%	
2021	21,847,801	6.8%	8	4.1%	
2022	25,316,634	7.8%	14	7.3%	
2023	27,104,042	8.4%	6	3.1%	
2024	23,046,072	7.1%	16	8.3%	
2025	34,033,657	10.5%	25	13.0%	
2026	15,711,082	4.9%	11	5.7%	
2027	6,914,690	2.1%	8	4.1%	
2028	3,934,891	1.2%	4	2.1%	
2029	7,322,304	2.3%	5	2.6%	
2030	44,655,859	13.8%	21	10.9%	
2031	12,087,438	3.7%	9	4.7%	
2032	3,352,000	1.0%	5	2.6%	
≥2033	39,593,260	12.27%	8	4.1%	
Total	322,628,184	100.0%	193	100.0%	

Type of property	Market Value	% of Total
Industrial	266,431,901	34.33%
Office	164,392,394	21.18%
Appartment	30,151,206	3.89%
Residential	47,211,704	6.08%
Retail	48,446,958	6.24%
Retail/residential	23,938,428	3.08%
Commercial		
Property	10,144,718	1.31%
Recreational	69,266,176	8.93%
Land	17,160,124	2.21%
Garage	16,900,000	2.18%
Hotel	15,600,000	2.01%
Mixed	65,545,486	8.45%
Farm	850,000	0.11%
Total	776,039,095	100.00%

Region	Market Value	% of Total
Drenthe	375,000	0.05%
Flevoland	8,450,000	1.09%
Friesland	10,055,882	1.30%
Gelderland	42,305,347	5.45%
Groningen	29,092,531	3.75%
Limburg	62,415,647	8.04%
Brabant	227,576,123	29.33%
Noord holland	198,287,028	25.55%
Overijssel	5,069,882	0.65%
Utrecht	77,157,160	9.94%
Zeeland	2,200,000	0.28%
Zuid Holland	110,880,377	14.29%
Outside		
netherlands	2,174,118	0.28%
Total	776,039,095	100.00%

Current Marketvalue Ratio	Principal Balance	% of Total	number of loans	% of Total
0 <= X < 25	19,912,244	6.17%	13	12.38%
25 <= X < 50	134,342,029	41.64%	46	43.81%
50 <= X < 60	58,286,097	18.07%	18	17.14%
60 <= X < 70	68,719,303	21.30%	18	17.14%
70 <= X < 80	41,368,511	12.82%	10	9.52%
80 <= X < 90	0	0.00%	0	0.00%
90 <= X <= 100	0.00	0.00%	0	0.00%
100 <=x <=125	0	0.00%	0	0.00%
< 125	0	0.00%	0	0.00%
Total	322,628,184	100.00%	105	100.00%

Internal rating	number of loans	% of Total	Net Loan	% of Total	Weighted average LTV
1					
2					
non rated					

Top 10 loans	Type	Principal Balance	Property Market value	LTV	Property type	Property region	Weighted average interest rate	Weighted average seasoning
1	Corporate	27,976,010	98,619,000	28.37%	Light industrial	Brabant	5.23%	113
2	Corporate	17,535,000	25,000,000	70.14%	Distribution Centre	Zuid Holland	3.53%	66
3	Corporate	17,198,317	29,564,706	58.17%	Mixed	Brabant/Limburg Overijsse	4.95%	84
4	Corporate	16,838,000	39,000,000	43.17%	Marine Park	Noord Holland	5.00%	64
5	Corporate	15,686,250	25,157,000	62.35%	Office building	Amsterdam	5.38%	84
6	Private individual	12,146,430	33,125,000	36.67%	Light industrial	56% Off Utrecht/Noord Holland Lim	3.78%	73
7	Corporate	11,055,000	23,840,000	46.37%	Office 74% retail 26%	Utrecht/Noord Holland	2.43%	65
8	Corporate	9,783,000	13,160,000	74.34%	Light industrial	Brabant	2.53%	75
9	Corporate	7,439,279	22,400,000	33.21%	Recreational	Mixed	4.72%	100
10	Corporate	6,765,000	9,950,000	67.99%	Industrial	Gelderland	2.24%	73
Total		142,422,286	319,815,706	44.53%			4.28%	82

Lancelot 2006 B.V.



Transaction parties

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