

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
Fondscod	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