

ATC Corporate Services (Netherlands) B.V.

Performance Report Delphinus 2002-I B.V.

Period: November 2006



Interest		EUR
Interest Due on Mortgage Receivables		3,921,048.27
Penalty Interest		-
Interest on Sub-Participations		(126,750.75)
Change in Interest in Arrears		30,148.29
Current Account Interest		48,731.86
Bank Account Interest		-
Interest Receivable		3,873,177.67

Principal Collections		EUR
Prepaid on Life Mortgages		2,410,888.60
Prepaid on Savings Mortgages		2,542,329.40
Prepaid on Investment Mortgages		5,664,510.66
Repurchase		46,730.53
Purchase		-
Of which Savings Balances Connected to Purchased and Repurchased Loans		-
Participation Increase(=Premium + Interest on Participations - Participation Value on Prepaid)		-
Notes Proceeds Excess over Initial Purchase Price		-
Post-foreclosure Proceeds		6,766.00
Net Loss on Foreclosed Mortgages		(111,900.28)
Principal Receivable		10,559,324.91

Mortgage and Notes Balances		
Mortgage Loan Principle Balance		915,835,944.62
Participations		28,433,556.58
Net Mortgage Loan Balance / Collateral Balance		887,402,388.04
Class A1 Notes Balance		506,291,250.00
Class A2 Notes Balance		300,000,000.00
Class B Notes Balance		74,000,000.00
Class C Notes Balance		30,500,000.00
Class D Notes Balance		-
Total Notes Balance		910,791,250.00

Collections		EUR
Interest Received		3,873,177.67
Post-foreclosure Proceeds		6,766.00
Foreclosed Mortgages		(111,900.28)
Substitution balance		-
Principal Received		10,664,459.19
Total Collections		14,432,502.58

Foreclosed Mortgages (*)		EUR
Number of Mortgages Foreclosed upon	3	
Gross Loan Balance Foreclosed upon		452,473.84
-/- Participation Value on Foreclosed Loans		-
Gross Loss		452,473.84
Total Recovered Amount		370,393.46
-/- Interest due but unpaid (interest amounts in arrears)		29,819.90
Principal Recoveries		340,573.56
Net Loss on Foreclosed Mortgages		111,900.28

(*) Excluding possible life policy, savings policy or investments proceeds linked to a life, savings or investment mortgage loan respectively.

These proceeds will be booked under the "Post-foreclosure proceeds" item after realisation in a future reporting period.

Delinquencies		
Number of loan parts		
paid in advance	254	
in Arrears < 1 month	22	
in Arrears 1 - 2 months	20	
in Arrears 2 - 3 months	10	
in Arrears 3 - 4 months	6	
in Arrears 4 - 5 months	1	
in Arrears > 5 months	9	
Total number of loan parts in arrears	68	

Amounts in Arrears		EUR
paid in Advance		135,320
in Arrears < 1 month		15,979
in Arrears 1 - 2 months		21,788
in Arrears 2 - 3 months		16,673
in Arrears 3 - 4 months		12,270
in Arrears 4 - 5 months		7,050
in Arrears > 5 months		56,309
Total amounts in arrears		130,070

Principal (loan parts) in Arrears		EUR
Paid in Advance		12,298,086
in Arrears < 1 month		3,237,770
in Arrears 1 - 2 months		2,936,809
in Arrears 2 - 3 months		1,991,290
in Arrears 3 - 4 months		958,677
in Arrears 4 - 5 months		376,397
in Arrears > 5 months		1,476,687
Total principal (loan part) in arrears		10,977,630

Current Balance, Master Collection Account	15/12/2006	31,066,532.92
Current Balance, Reserve Account	15/12/2006	23,484,996.00