

E-MAC Program - Compartment NL 2007-I Investor report July 2007 - Amended

Cashflow analysis for the period

Total interest received	8,979,721	
Interest received on transaction accounts	477,626	
Liquidity available	8,400,000	
Reserve account available	2,700,000	
Receivables under hedging arrangements	315,388	-> Amended
Total funds available		20,872,735
Company management expenses	-	
MPT fee	114,311	
Admin fee	-	
Third party fees	5,000	
Liquidity Facility fee	3,332	
Payments under hedging arrangements	427,675	-> Amended
Interest on the Notes	8,106,242	
Deferred Purchase Price Instalment	516,175	-> Amended
Total funds distributed		9,172,735
Available after distribution of funds		11,700,000
Undrawn Liquidity Facility	8,400,000	
Reserve account	3,300,000	
Available liquidity		11,700,000
Net cashflow		-

Collateral

Starting principal balance	423,521,577.91
Total Principal redemptions and repayments	(12,475,450.79)
Available for Prefund purchase in prefund a/c	176,478,422.09
Prepayments used for Prefund purchase	4,048,495.90
Losses for the period	-
Ending principal balance	591,573,045
Balance Reset Participation	-
Total balance collateral E-MAC NL 2007-I	591,573,045
Redemptions reserved for purchase Further Advances per 25-July-07	831,890
Total balance Put Option Notes E-MAC NL 2007-I	592,404,935

	Last period	This period	Since issue
Prepayment rate	-	2.93%	4.10%

Delinquency table	Number of loans	Balance	Percentage of total
Current	2,844	589,968,145	99.73%
31 - 60 days	5	1,238,900	0.21%
61 - 90 days	2	366,000	0.06%
91 - 120 days	-	-	0.00%
120+ days	-	-	0.00%
In repossession	-	-	0.00%
Total	2,851	591,573,045	100.00%

	Last period	This period	Recovered	Total loss balance
Aggregate principal losses	-	-	-	-

Characteristics

Number of borrowers	2851		
Number of loanparts	4848		
	(weighted) average	Minimum	Maximum
Loan size borrower	207,497	35,500	1,000,000
Loan part size	122,024	3,000	1,000,000
Coupon	4.91%	3.60%	7.97%
Remaining maturity (months)	346	4	357
Remaining interest period (months)	163	0	357
Original interest period (months)	168	1	360
Seasoning (months)	5.8	1.0	68.0
Loan to Original Foreclosure Value	100.6%	12.3%	162.2%

* Calculation includes Bridge loans

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	2,225,433	0.38%	55	1.13%	40,462.42	4.73%	322.41
Bridge Loan	7,530,627	1.27%	67	1.38%	112,397.41	6.31%	8.47
Hybride(switch)	2,606,155	0.44%	27	0.56%	96,524.27	5.15%	340.41
Interest Only	444,501,676	75.14%	3,244	66.91%	137,022.71	4.92%	353.10
Investment	9,652,692	1.63%	103	2.12%	93,715.46	4.75%	351.65
Life	94,050,225	15.90%	994	20.50%	94,617.93	4.77%	341.44
Savings	9,656,326	1.63%	95	1.96%	101,645.53	4.98%	342.54
STAR Aflossingsvrij	3,362,284	0.57%	53	1.09%	63,439.32	4.91%	350.30
Universal Life	17,987,626	3.04%	210	4.33%	85,655.36	4.80%	330.92
Total	591,573,045	100.00%	4,848	100.00%	122,024.14	4.91%	345.80

Interest Term

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
1		25,325,309	4.28%	188	3.88%	134,709.09	5.85%	272.11
1	12	6,635,624	1.12%	46	0.95%	144,252.70	6.08%	229.54
12	24	1,416,348	0.24%	12	0.25%	118,029.03	4.36%	336.96
24	36	1,695,230	0.29%	10	0.21%	169,523.03	5.66%	354.11
36	48	-	0.00%	-	0.00%	-	0.00%	-
48	60	19,668,626	3.32%	131	2.70%	150,142.18	5.41%	351.14
60	72	76,836,678	12.99%	706	14.56%	108,833.82	4.88%	350.85
72	84	8,071,152	1.36%	69	1.42%	116,973.22	5.31%	339.66
84	96	-	0.00%	-	0.00%	-	0.00%	-
96	108	-	0.00%	-	0.00%	-	0.00%	-
108	120	170,189,434	28.77%	1,383	28.53%	123,058.16	4.86%	350.99
120	132	-	0.00%	-	0.00%	-	0.00%	-
132	144	708,789	0.12%	7	0.14%	101,255.51	5.05%	338.42
144	156	-	0.00%	-	0.00%	-	0.00%	-
156	168	-	0.00%	-	0.00%	-	0.00%	-
168	180	34,838,019	5.89%	301	6.21%	115,740.93	4.85%	346.51
180	192	-	0.00%	-	0.00%	-	0.00%	-
192	204	-	0.00%	-	0.00%	-	0.00%	-
204	216	-	0.00%	-	0.00%	-	0.00%	-
216	228	-	0.00%	-	0.00%	-	0.00%	-
228	240	192,681,886	32.57%	1,564	32.26%	123,198.14	4.75%	349.12
240	252	-	0.00%	-	0.00%	-	0.00%	-
252	264	-	0.00%	-	0.00%	-	0.00%	-
264	276	-	0.00%	-	0.00%	-	0.00%	-
276	288	-	0.00%	-	0.00%	-	0.00%	-
288	300	12,604,612	2.13%	116	2.39%	108,660.45	4.77%	349.71
300	312	-	0.00%	-	0.00%	-	0.00%	-
312	324	-	0.00%	-	0.00%	-	0.00%	-
324	336	-	0.00%	-	0.00%	-	0.00%	-
336	348	-	0.00%	-	0.00%	-	0.00%	-
348	360	40,901,338	6.91%	315	6.50%	129,845.52	4.89%	354.44
360	>	-	0.00%	-	0.00%	-	0.00%	-
Total		591,573,045	100.00%	4,848	100.00%	122,024.14	4.91%	345.80

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
0	2.50%	-	0.00%	-	0.00%	-	0.00%	-
2.50%	2.75%	-	0.00%	-	0.00%	-	0.00%	-
2.75%	3.00%	-	0.00%	-	0.00%	-	0.00%	-
3.00%	3.25%	-	0.00%	-	0.00%	-	0.00%	-
3.25%	3.50%	-	0.00%	-	0.00%	-	0.00%	-
3.50%	3.75%	122,000	0.02%	1	0.02%	122,000.00	3.60%	336.00
3.75%	4.00%	1,013,037	0.17%	9	0.19%	112,559.67	3.94%	335.16
4.00%	4.25%	1,172,959	0.20%	9	0.19%	130,328.78	4.18%	349.21
4.25%	4.50%	52,980,558	8.96%	440	9.08%	120,410.36	4.47%	348.80
4.50%	4.75%	265,624,733	44.90%	2,342	48.31%	113,417.90	4.66%	349.72
4.75%	5.00%	139,791,647	23.63%	1,165	24.03%	119,992.83	4.88%	350.48
5.00%	5.25%	35,768,672	6.05%	264	5.45%	135,487.40	5.13%	352.58
5.25%	5.50%	20,176,062	3.41%	136	2.81%	148,353.39	5.37%	352.91
5.50%	5.75%	30,323,538	5.13%	184	3.80%	164,801.84	5.69%	348.62
5.75%	6.00%	20,139,771	3.40%	123	2.54%	163,737.98	5.85%	348.09
6.00%	6.25%	21,349,471	3.61%	143	2.95%	149,297.00	6.16%	260.48
6.25%	6.50%	450,384	0.08%	6	0.12%	75,063.99	6.37%	321.76
6.50%	6.75%	354,585	0.06%	4	0.08%	88,646.25	6.73%	81.18
6.75%	7.00%	1,799,877	0.30%	16	0.33%	112,492.34	6.92%	100.50
7.00%	7.25%	188,750	0.03%	2	0.04%	94,375.00	7.10%	356.00
7.25%	7.50%	-	0.00%	-	0.00%	-	0.00%	-
7.50%	>	317,000	0.05%	4	0.08%	79,250.00	7.90%	353.65
Total		591,573,045	100.00%	4,848	100.00%	122,024.14	4.91%	345.80

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floating		27,003,607	4.56%	205	4.23%	131,724.91	5.94%	251.86
<	01-01-2008	704,000	0.12%	5	0.10%	140,800.00	5.46%	343.47
01-01-2008	01-01-2009	4,303,326	0.73%	25	0.52%	172,133.04	5.61%	346.95
01-01-2009	01-01-2010	1,770,589	0.30%	15	0.31%	118,039.29	4.64%	335.86
01-01-2010	01-01-2011	1,963,989	0.33%	13	0.27%	151,076.11	5.19%	344.47
01-01-2011	01-01-2012	6,162,783	1.04%	45	0.93%	136,950.73	5.22%	345.49
01-01-2012	01-01-2013	36,797,922	6.22%	309	6.37%	119,087.13	4.95%	350.41
01-01-2013	01-01-2014	54,148,832	9.15%	489	10.09%	110,733.81	4.93%	350.98
01-01-2014	01-01-2015	7,157,279	1.21%	60	1.24%	119,287.99	5.31%	339.19
01-01-2015	01-01-2016	378,250	0.06%	3	0.06%	126,083.33	4.27%	334.67
01-01-2016	01-01-2017	29,467,879	4.98%	260	5.36%	113,337.99	4.84%	349.30
01-01-2017	01-01-2018	140,061,224	23.68%	1,117	23.04%	125,390.53	4.85%	351.14
01-01-2018	01-01-2019	20,790	0.00%	1	0.02%	20,790.42	5.00%	133.00
01-01-2019	01-01-2020	844,923	0.14%	8	0.17%	105,615.32	4.96%	339.00
01-01-2020	01-01-2021	-	0.00%	-	0.00%	-	0.00%	-
01-01-2021	01-01-2022	5,190,685	0.88%	46	0.95%	112,840.98	4.71%	342.69
01-01-2022	01-01-2023	29,511,200	4.99%	254	5.24%	116,185.83	4.86%	347.36
01-01-2023	01-01-2024	30,450	0.01%	1	0.02%	30,450.00	4.90%	193.00
01-01-2024	01-01-2025	242,176	0.04%	3	0.06%	80,725.42	4.67%	198.67
01-01-2025	01-01-2026	259,881	0.04%	3	0.06%	86,626.89	4.74%	347.00
01-01-2026	01-01-2027	33,574,559	5.68%	260	5.36%	129,132.92	4.75%	344.44
01-01-2027	01-01-2028	158,583,457	26.81%	1,297	26.75%	122,269.43	4.75%	350.21
01-01-2028	01-01-2029	-	0.00%	-	0.00%	-	0.00%	-
01-01-2029	01-01-2030	85,805	0.01%	1	0.02%	85,805.00	4.85%	261.00
01-01-2030	01-01-2031	-	0.00%	-	0.00%	-	0.00%	-
01-01-2031	01-01-2032	1,166,313	0.20%	11	0.23%	106,028.45	4.81%	341.11
01-01-2032	01-01-2033	11,438,299	1.93%	105	2.17%	108,936.18	4.77%	350.02
01-01-2033	01-01-2034	160,000	0.03%	1	0.02%	160,000.00	4.85%	308.00
01-01-2034	01-01-2035	-	0.00%	-	0.00%	-	0.00%	-
01-01-2035	01-01-2036	137,000	0.02%	2	0.04%	68,500.00	4.85%	331.50
01-01-2036	01-01-2037	6,625,631	1.12%	43	0.89%	154,084.43	4.89%	353.72
01-01-2037	>	33,782,196	5.71%	266	5.49%	127,000.74	4.89%	355.46
Total		591,573,045	100.00%	4,848	100.00%	122,024.14	4.91%	345.80

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2007 - 31-Dec-2007	786,090	0.1%	9	0.2%	87,343.33	6.8%	10.66
01-Jan-2008 - 31-Dec-2008	6,780,537	1.15%	60	1.24%	113,008.94	6.24%	10.06
01-Jan-2013 - 31-Dec-2013	135,756	0.02%	2	0.04%	67,878.00	4.47%	344.98
01-Jan-2014 - 31-Dec-2014	390,724	0.07%	13	0.27%	30,055.71	4.68%	90.28
01-Jan-2015 - 31-Dec-2015	177,660	0.03%	4	0.08%	44,415.00	4.75%	202.39
01-Jan-2016 - 31-Dec-2016	63,337	0.01%	2	0.04%	31,668.35	5.87%	102.00
01-Jan-2017 - 31-Dec-2017	285,151	0.05%	8	0.17%	35,643.90	4.73%	117.71
01-Jan-2018 - 31-Dec-2018	176,064	0.03%	5	0.10%	35,212.88	4.85%	186.08
01-Jan-2019 - 31-Dec-2019	437,792	0.07%	4	0.08%	109,448.00	4.68%	345.63
01-Jan-2020 - 31-Dec-2020	109,824	0.02%	3	0.06%	36,608.00	4.71%	244.19
01-Jan-2021 - 31-Dec-2021	163,690	0.03%	2	0.04%	81,845.00	4.68%	165.34
01-Jan-2022 - 31-Dec-2022	819,259	0.14%	14	0.29%	58,518.48	5.03%	196.81
01-Jan-2023 - 31-Dec-2023	406,572	0.07%	6	0.12%	67,762.00	4.73%	220.33
01-Jan-2024 - 31-Dec-2024	826,982	0.14%	12	0.25%	68,915.14	4.64%	234.73
01-Jan-2025 - 31-Dec-2025	1,394,126	0.24%	20	0.41%	69,706.30	4.97%	306.20
01-Jan-2026 - 31-Dec-2026	904,850	0.15%	12	0.25%	75,404.17	4.51%	292.91
01-Jan-2027 - 31-Dec-2027	5,612,446	0.95%	57	1.18%	98,463.97	4.84%	284.51
01-Jan-2028 - 31-Dec-2028	1,753,831	0.30%	20	0.41%	87,691.55	4.70%	290.03
01-Jan-2029 - 31-Dec-2029	3,825,345	0.65%	46	0.95%	83,159.67	4.79%	295.05
01-Jan-2030 - 31-Dec-2030	3,716,423	0.63%	38	0.78%	97,800.61	4.73%	306.77
01-Jan-2031 - 31-Dec-2031	7,109,793	1.20%	70	1.44%	101,568.47	4.76%	309.71
01-Jan-2032 - 31-Dec-2032	11,217,513	1.90%	111	2.29%	101,058.68	4.87%	317.09
01-Jan-2033 - 31-Dec-2033	7,303,318	1.23%	72	1.49%	101,434.98	4.80%	326.09
01-Jan-2034 - 31-Dec-2034	9,761,151	1.65%	89	1.84%	109,675.85	4.75%	336.77
01-Jan-2035 - 31-Dec-2035	7,986,855	1.35%	68	1.40%	117,453.75	4.73%	340.29
01-Jan-2036 - 31-Dec-2036	29,348,245	4.96%	275	5.67%	106,720.89	4.77%	351.28
01-Jan-2037 - 31-Dec-2037	490,079,712	82.84%	3,826	78.92%	128,091.93	4.91%	355.30
Total	591,573,045	100.00%	4,848	100.00%	122,024.14	4.91%	345.80

Loan to Foreclosure Value

from	until	Value	As % of total	no. loanparts	As % of total	Average Loans	WAC	WAM
NHG		-	0.00%	-	0.00%	-	0.00%	-
<	50%	19,384,301	3.28%	218	4.50%	88,918.81	4.64%	352.69
50%	55%	7,692,735	1.30%	65	1.34%	118,349.77	4.63%	352.94
55%	60%	19,870,822	3.36%	151	3.11%	131,594.85	4.67%	352.26
60%	65%	12,510,839	2.11%	95	1.96%	131,693.05	4.69%	353.37
65%	70%	18,579,256	3.14%	128	2.64%	145,150.43	4.73%	349.95
70%	75%	32,327,649	5.46%	215	4.43%	150,361.16	4.70%	352.81
75%	80%	10,636,040	1.80%	80	1.65%	132,950.50	4.91%	349.38
80%	85%	35,145,934	5.94%	222	4.58%	158,315.02	5.09%	350.94
85%	90%	39,043,024	6.60%	256	5.28%	152,511.81	4.90%	347.48
90%	95%	63,158,786	10.68%	413	8.52%	152,926.84	5.63%	350.21
95%	100%	34,002,513	5.75%	302	6.23%	112,591.10	4.68%	345.18
100%	105%	9,020,708	1.52%	83	1.71%	108,683.23	4.82%	338.11
105%	110%	19,455,260	3.29%	171	3.53%	113,773.45	4.84%	337.17
110%	115%	29,570,918	5.00%	268	5.53%	110,339.25	4.85%	336.17
115%	120%	53,959,919	9.12%	457	9.43%	118,074.22	4.84%	339.75
120%	125%	170,046,025	28.74%	1,551	31.99%	109,636.38	4.82%	346.91
125%	>	17,168,316	2.90%	173	3.57%	99,238.82	4.97%	311.02
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		591,573,045	100.00%	4,848	100.00%	207,496.68	4.91%	345.80

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Groningen	19,952,730	3.37%	112	3.93%	178,149.37	4.90%	350.73
Friesland	16,037,014	2.71%	89	3.12%	180,191.16	5.05%	349.86
Drenthe	14,590,558	2.47%	73	2.56%	199,870.66	4.95%	348.25
Overijssel	36,075,092	6.10%	188	6.59%	191,888.79	4.89%	349.15
Gelderland	62,946,431	10.64%	292	10.24%	215,569.97	4.94%	347.80
Flevoland	16,625,877	2.81%	89	3.12%	186,807.60	4.92%	342.64
Utrecht	44,548,728	7.53%	197	6.91%	226,135.67	4.90%	349.54
Noord-Holland	101,204,125	17.11%	450	15.78%	224,898.06	4.89%	346.77
Zuid-Holland	120,591,138	20.38%	596	20.90%	202,334.12	4.87%	345.54
Zeeland	13,184,582	2.23%	72	2.53%	183,119.20	4.89%	342.16
Noord-Brabant	96,810,175	16.36%	449	15.75%	215,612.86	4.90%	344.85
Limburg	35,456,698	5.99%	192	6.73%	184,670.30	4.90%	344.19
unspecified	13,549,898	2.29%	52	1.82%	260,574.97	5.09%	314.24
Total	591,573,045	100.00%	2,851	100.00%	207,496.68	4.91%	345.80

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Shop/House	3,025,161	0.51%	14	0.49%	216,082.95	5.01%	354.82
Farm house	2,120,300	0.36%	5	0.18%	424,060.00	5.26%	319.81
Condominium with garage	3,614,192	0.61%	15	0.53%	240,946.13	5.06%	314.99
Condominium	63,126,700	10.67%	371	13.01%	170,152.83	4.94%	345.39
Single family house	518,648,331	87.67%	2,443	85.69%	212,299.77	4.90%	346.14
Private Shop	765,000	0.13%	1	0.04%	765,000.00	5.35%	357.00
Recreational home	273,361	0.05%	2	0.07%	136,680.44	5.61%	273.65
Unknown	-	0.00%	-	0.00%	-	0.00%	-
Total	591,573,045	100.00%	2,851	100.00%	207,496.68	4.91%	345.80

Net Size

Net Size	Value	As % of total	no.of loans	As % of total	Average Loans	WAC	WAM
<	0	-	0.00%	-	0.00%	-	0.00%
0	25,000	-	0.00%	-	0.00%	-	0.00%
25,000	50,000	895,530	0.15%	20	44,776.50	4.60%	354.03
50,000	75,000	3,027,167	0.51%	47	64,407.81	4.62%	355.01
75,000	100,000	11,803,179	2.00%	129	91,497.51	4.80%	351.87
100,000	125,000	27,656,402	4.68%	242	114,282.65	4.86%	351.47
125,000	150,000	51,777,045	8.75%	370	139,937.96	4.89%	350.40
150,000	175,000	65,369,071	11.05%	400	163,422.68	4.92%	347.90
175,000	200,000	77,992,992	13.18%	414	188,388.87	4.94%	350.30
200,000	225,000	61,814,456	10.45%	291	212,420.81	4.92%	349.00
225,000	250,000	56,797,992	9.60%	238	238,647.03	4.84%	348.05
250,000	275,000	47,413,428	8.01%	180	263,407.94	4.86%	347.19
275,000	300,000	41,395,883	7.00%	144	287,471.41	4.93%	343.10
300,000	325,000	36,416,559	6.16%	116	313,935.85	4.90%	344.67
325,000	350,000	21,669,135	3.66%	64	338,580.24	4.90%	339.55
350,000	375,000	13,784,045	2.33%	38	362,738.02	5.14%	341.15
375,000	400,000	15,575,289	2.63%	40	389,382.23	4.93%	343.70
400,000	425,000	11,162,932	1.89%	27	413,441.94	4.96%	332.14
425,000	450,000	14,616,209	2.47%	33	442,915.42	4.98%	342.46
450,000	475,000	5,075,112	0.86%	11	461,373.81	4.78%	337.32
475,000	500,000	4,380,321	0.74%	9	486,702.30	4.93%	332.00
500,000	525,000	5,661,690	0.96%	11	514,699.09	4.86%	311.61
525,000	550,000	4,304,802	0.73%	8	538,100.28	4.93%	304.64
550,000	575,000	-	0.00%	-	-	0.00%	-
575,000	600,000	2,373,801	0.40%	4	593,450.30	4.97%	319.66
600,000	625,000	3,660,000	0.62%	6	610,000.00	4.97%	298.08
625,000	650,000	634,000	0.11%	1	634,000.00	4.50%	355.00
650,000	>	6,316,004	1.07%	8	789,500.53	4.99%	331.57
Total		591,573,045	100.00%	2,851	207,496.68	4.91%	345.80