

Performance E-MAC NL 2007-NHG II

Pool characteristics

Issuance volume		€ 600,000,000	
Total delinquencies 60+ days as per	26-Jul-10	0.24%	
Total delinquencies 90+ days as per	26-Jul-10	0.21%	
		Jul-07	Jul-10
Percentage of non-Self Certified loans		99.7%	99.8%
Percentage of Self Certified loans		0.3%	0.2%

Total

<i>principal amounts</i>	Jul-07	Jan-08	Jan-09	Apr-09	Jul-09	Oct-09	Jan-10	Apr-10	Jul-10
Self Certified	1,543,223	1,541,892	1,187,574	983,139	982,968	982,796	982,622	982,630	976,880
Non-Self Certified	467,367,855	585,623,473	576,155,257	572,252,523	569,360,245	564,898,612	560,793,512	556,533,568	551,359,748
Total	468,911,078	587,165,365	577,342,831	573,235,661	570,343,213	565,881,409	561,776,134	557,516,198	552,336,628

<i>number of loans</i>	Jul-07	Jan-08	Jan-09	Apr-09	Jul-09	Oct-09	Jan-10	Apr-10	Jul-10
Self Certified	11	11	9	8	8	8	8	8	9
Non-Self Certified	2746	3,472	3,429	3,407	3,387	3,363	3,339	3,316	3,284
Total	2757	3,483	3,438	3,415	3,395	3,371	3,347	3,324	3,293

60+ days Delinquencies

<i>percentages</i>	Jul-07	Jan-08	Jan-09	Apr-09	Jul-09	Oct-09	Jan-10	Apr-10	Jul-10
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified	0.00%	0.07%	0.14%	0.17%	0.09%	0.12%	0.18%	0.26%	0.24%
Total 60+ days	0.00%	0.07%	0.14%	0.17%	0.09%	0.12%	0.18%	0.26%	0.24%

<i>principal amounts</i>	Jul-07	Jan-08	Jan-09	Apr-09	Jul-09	Oct-09	Jan-10	Apr-10	Jul-10
Self Certified	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	389,700	804,930	978,474	512,562	681,333	1,021,091	1,448,427	1,345,393
Total 60+ days	-	389,700	804,930	978,474	512,562	681,333	1,021,091	1,448,427	1,345,393

<i>number of loans</i>	Jul-07	Jan-08	Jan-09	Apr-09	Jul-09	Oct-09	Jan-10	Apr-10	Jul-10
Self Certified	0	-	-	-	-	-	-	-	-
Non-Self Certified	0	3	6	7	4	5	7	9	8
Total 60+ days	0	3	6	7	4	5	7	9	8

90+ days Delinquencies

<i>percentages</i>	Jul-07	Jan-08	Jan-09	Apr-09	Jul-09	Oct-09	Jan-10	Apr-10	Jul-10
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified	0.00%	0.02%	0.14%	0.11%	0.09%	0.12%	0.12%	0.16%	0.21%
Total 90+ days	0.00%	0.02%	0.14%	0.11%	0.09%	0.12%	0.12%	0.16%	0.21%

<i>principal amounts</i>	Jul-07	Jan-08	Jan-09	Apr-09	Jul-09	Oct-09	Jan-10	Apr-10	Jul-10
Self Certified	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	127,100	804,930	613,974	512,562	681,333	680,783	878,107	1,178,292
Total 90+ days	-	127,100	804,930	613,974	512,562	681,333	680,783	878,107	1,178,292

<i>number of loans</i>	Jul-07	Jan-08	Jan-09	Apr-09	Jul-09	Oct-09	Jan-10	Apr-10	Jul-10
Self Certified	0	-	-	-	-	-	-	-	-
Non-Self Certified	0	1	6	5	4	5	5	6	7
Total 90+ days	0	1	6	5	4	5	5	6	7