

Performance E-MAC NL 2007-NHG V

Pool characteristics

Issuance volume		€ 250,000,000	
Total delinquencies 60+ days as per	25-Jan-12	0.51%	
Total delinquencies 90+ days as per	25-Jan-12	0.43%	
		Jan-08	Jan-12
Percentage of non-Self Certified loans		99.5%	99.5%
Percentage of Self Certified loans		0.5%	0.5%

Total

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	1,098,364	1,148,364	1,148,364	1,134,748	1,134,748	1,134,748	1,034,369	995,346
Non-Self Certified	235,267,716	236,396,905	229,572,282	219,681,068	215,994,225	214,062,045	211,765,063	209,522,667
Total	236,366,079	237,545,269	230,720,645	220,815,816	217,128,973	215,196,793	212,799,432	210,518,013

<i>number of loans</i>	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	6	7	7	7	7	7	7	6
Non-Self Certified	1,365	1,381	1,346	1,296	1,278	1,267	1,254	1,242
Total	1,371	1,388	1,353	1,303	1,285	1,274	1,261	1,248

60+ days Delinquencies

<i>percentages</i>	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified	0.06%	0.07%	0.28%	0.27%	0.31%	0.38%	0.41%	0.51%
Total 60+ days	0.05%	0.07%	0.28%	0.27%	0.31%	0.38%	0.41%	0.51%

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	-	-	-	-
Non-Self Certified	130,000	173,400	640,749	591,057	671,275	822,863	875,224	1,070,801
Total 60+ days	130,000	173,400	640,749	591,057	671,275	822,863	875,224	1,070,801

<i>number of loans</i>	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	-	-	-	-
Non-Self Certified	1	2	4	4	4	5	6	7
Total 60+ days	1	2	4	4	4	5	6	7

90+ days Delinquencies

<i>percentages</i>	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified	0.00%	0.07%	0.13%	0.14%	0.31%	0.31%	0.41%	0.43%
Total 90+ days	0.00%	0.07%	0.13%	0.14%	0.31%	0.31%	0.41%	0.43%

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	-	-	-	-
Non-Self Certified	-	173,400	300,749	299,175	671,275	670,863	875,224	897,285
Total 90+ days	-	173,400	300,749	299,175	671,275	670,863	875,224	897,285

<i>number of loans</i>	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	-	-	-	-
Non-Self Certified	-	2	2	2	4	4	6	6
Total 90+ days	-	2	2	2	4	4	6	6