



## Green Apple B.V. : 2007-I NHG Portfolio

euro 1,486,500,000 floating rate Senior Class A Mortgage-Backed Notes 2007 due 2046  
euro 10,500,000 floating rate Mezzanine Class B Mortgage-Backed Notes 2007 due 2046  
euro 3,000,000 floating rate Junior Class C Mortgage-Backed Notes 2007 due 2046

### Quarterly Information Report

*Reporting Period: January 23, 2012 until April 23, 2012*

#### FORM OF NOTICE

**THIS NOTICE IS IMPORTANT AND REQUIRES YOUR IMMEDIATE ATTENTION. If you are in any doubt as to the action you should take, you are recommended to seek your own financial, legal or other advice immediately from your stockbroker, bank manager, solicitor, accountant or other appropriately authorised independent financial adviser.**

The date of this notice is April, 23, 2012

The capitalised terms used in this notice shall bear the same meanings given to them in the Prospectus dated 26 September 2007 for Green Apple B.V.

Green Apple B.V. hereby gives notice to all holders of the Notes of the occurrence of the following events:

- (a) in connection with the requirements for the Notes to be recognised as eligible collateral for Eurosystem monetary policy and intra-day credit operations by the Eurosystem, the Issuer has requested Moody's Investor Services Ltd ("Moody's") to assign a rating to the Notes;
- (b) in order to meet the requirements for Moody's to assign a rating to the Notes, the Master Definitions Agreement, the Trust Deed, the Conditions, the Issuer Services Agreement, the Mortgage Receivables Purchase Agreement, the Liquidity Facility Agreement, the Floating Rate GIC, the Management Agreements, the Parallel Debt Agreement, the Schedule and Credit Support Annex to the Swap Agreement (hereinafter jointly: the "**Amendment Documents**") have been amended pursuant to a deed of amendment (the "**Deed of Amendment**");
- (c) in connection with the Seller's obligation to pay an amount equal to any Set-Off Amount and/or any Transfer Amount on each Quarterly Payment Date, the Seller has entered into the Potential Commingling and Set-Off Reserve Subordinated Loan Agreement with the Issuer pursuant to which it has granted a loan equal to an amount of EUR 29,250,000 to the Issuer;
- (d) Fitch has been notified of the amendment and restatement of the Amendment Documents and entering into the Potential Commingling and Set-Off Reserve Subordinated Loan Agreement and has confirmed that the current ratings will not be adversely affected as a result thereof; and
- (e) the Security Trustee has given its consent to the amendment, and any authorisation with respect to, the Amendment Documents and entering into the Potential Commingling and Set-Off Reserve Subordinated Loan Agreement by signing the Deed of Amendment.

The Deed of Amendment is available for inspection at the office of the Security Trustee at Claude Debussylaan 24, 1082 MD Amsterdam. For information on the securitisation transaction we refer to the following website: [www.antitrust-capitalmarkets.nl](http://www.antitrust-capitalmarkets.nl)

#### **ATC Management B.V.**

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**Current Quarterly Calculation Period:** January 23, 2012 until April 23, 2012

## AMOUNTS ARE IN EURO

**Quarterly Payment date:** 23 Apr 2012  
**Start interest period:** 23 Jan 2012  
**Issue Date/Closing Date:** 28 Sep 2007  
**Qrtly Calculation Date:** 4 BDs prior to [23 Apr 2012](#)  
**Interest Payment Dates:** 23rd of: Jan/Apr/Jul/Oct  
**Next payment date:** [23 Jul 2012](#)  
**Business Days in each of:** Amsterdam, Luxembourg and TARGET

| Bond report                | Class A                      | Class B                   | Class C                   |
|----------------------------|------------------------------|---------------------------|---------------------------|
| ISIN Code                  | XS0322161026                 | XS0322161299              | XS0322161372              |
| Common Code                | 032216102                    | 032216129                 | 032216137                 |
| Fitch ratings              | A-                           | BBB                       | BBB-                      |
| Moody's rating             | A2                           | Baa1                      | Ba1                       |
| Euribor rate               | 1.195%                       | 1.195%                    | 1.195%                    |
| Spread per annum *         | 0.02%                        | 1.50%                     | 2.00%                     |
| Interest rate              | 1.215%                       | 2.695%                    | 3.195%                    |
| Original Balance           | 1,486,500,000                | 10,500,000                | 3,000,000                 |
| Balance before Payment     | 1,486,500,000                | 10,500,000                | 3,000,000                 |
| Principal Redemption       | 43,019,310                   | <a href="#">0.00</a>      | <a href="#">0.00</a>      |
| Balance after Payment      | 1,443,480,690                | 10,500,000                | 3,000,000                 |
| Bond Factor before Payment | 1                            | 1                         | 1                         |
| Bond Factor after Payment  | 0.97106                      | 1                         | 1                         |
| Interest Payment per Class | <a href="#">4,565,413.13</a> | <a href="#">71,529.79</a> | <a href="#">24,228.75</a> |
| Number of Notes            | 29,730                       | 210                       | 60                        |

| Portfolio Information this period |                       |             |                                |              |                        |
|-----------------------------------|-----------------------|-------------|--------------------------------|--------------|------------------------|
| Mortgage loans                    | Start Mortgage Period | Redemptions | Further Advances / Repurchases | Substitution | End of Mortgage Period |
| January/12                        | 1,499,993,165         | -7,779,794  | 428,753                        |              | 1,492,642,125          |
| February/12                       | 1,492,642,125         | -8,018,629  | -556,459                       |              | 1,484,067,037          |
| March/12                          | 1,484,067,037         | -8,097,689  | -19,034,148                    |              | 1,456,935,200          |

| Portfolio Information Cumulative |                       |              |                                |              |                        |
|----------------------------------|-----------------------|--------------|--------------------------------|--------------|------------------------|
| Mortgage loans                   | Start Mortgage Period | Redemptions  | Further Advances / Repurchases | Substitution | End of Mortgage Period |
|                                  | 1,500,000,000         | -336,142,575 | -120,871,704                   | 413,949,480  | 1,456,935,200          |

## Green Apple B.V. : 2007-I NHG Portfolio



Current Quarterly Calculation Period: January 23, 2012 until April 23, 2012

### The Loan Portfolio

#### Number of Loans

|                                       |       |
|---------------------------------------|-------|
| Beginning of the reporting period     | 9,119 |
| Matured / prepaid / repurchased loans | -255  |
| Substituted Loans                     |       |
| Others (due to time leap)             | 0     |
| End of reporting period               | 8,864 |

#### Loan Amounts

|   |                  |
|---|------------------|
| Beginning of reporting period   | 1,499,993,165.39 |
| Scheduled Principal   | -961,799.51      |
| Prepayments   | -21,635,017.49   |
| Substitution of loans   | 0.00             |
| Loans repurchased by the seller   | -20,461,148.67   |
| Rounding  | 0.00             |
| Others (due to time leap)   | 0.00             |
| End of reporting period   | 1,456,935,199.72 |
| Cumulative Balance of Defaulted Loans since Closing (net of recoveries) | #VALUE!          |

### Performance of Loans

#### Cumulative Principal Deficiency Ledgers

|                                      |      |
|--------------------------------------|------|
| Class A Principal Deficiency Ledgers | 0.00 |
| Class B Principal Deficiency Ledgers | 0.00 |
| Class C Principal Deficiency Ledgers | 0.00 |

Current Quarterly Calculation Period: January 23, 2012 until April 23, 2012

## Quarterly Cash Flows

|  |                   |
|--|-------------------|
| <b>Notes Interest Available Amount</b>   |                   |
| (i) Interest Mortgage Receivables less interest Savings Mortgage Receivables   | 14,984,833        |
| (ii) Interest received on Issuer Collection Account  | 13,654            |
| (iii) Prepayment penalties and interest penalties  | 18,990            |
| (iv) Net proceeds from MR not relating to principal  | 0                 |
| (v) Liquidity Facility Drawings to be made this QPD  | 0                 |
| (vi) Amounts to be received from Swap Counterparty this QPD (no collateral)  | 4,661,172         |
| (vii) Any amounts received for repurchase of MR non principal related  | 0                 |
| (viii) Any amounts received for sale of MR non principal related   | 0                 |
| (ix) Post foreclosure proceeds   | 0                 |
| (x) Any remaining amounts standing to the credit of the Issuer Collection Acct related to Estimated Losses   | 0                 |
| (xi) on the first Quarterly Payment Date of each year, an amount equal to 9 per cent. Of the aggregate annual fee due to the Directors of the Issuer, Shareholder and the Security Trustee | 0                 |
| (xii) Unapplied amounts previous periods   | 0                 |
| <b>TOTAL</b>   | <b>19,678,648</b> |
| <b>Interest Priority of Payments</b>   |                   |
| (a) Management fees, remuneration, costs, liabilities and expenses incurred  | 7,936             |
| (b) Fees & expenses to Issuer Administrator and MPT Provider   | 37,831            |
| (c) Amounts to 3rd parties i.e rating agents, paying & reference agent, auditors, advisors, liquidity fac. fees  | 21,297            |
| (d) Liquidity Facility Amounts excluding LF fees   | 0                 |
| (e) Amounts due to Swap Counterparty   | 14,730,722        |
| (f) i Class A notes interest due & payable   | 4,565,413         |
| (g) Making good on the Class A Quarterly Principal Deficiency Ledger   | 0                 |
| (h) Class B notes interest due & payable   | 71,530            |
| (i) Making good on the Class B Quarterly Principal Deficiency Ledger   | 0                 |
| (j) Class C notes interest due & payable   | 24,229            |
| (k) Making good on the Class C Quarterly Principal Deficiency Ledger   | 34,781            |
| (l) Swap Counterparty Default Payment to Swap Counterparty   | 0                 |
| (m) Gross up or additional Amounts regarding LF  | 0                 |
| (n) Subordinated Loan Interest Amount due & payable  | 0                 |
| (o) Subordinated Loan Principal Amount due & payable   | 0                 |
| (p) Deferred Purchase Price Instalment to Seller   | 184,909           |
| <b>TOTAL</b>   | <b>19,678,648</b> |
| <b>Check total available &amp; paid</b>  | <b>0</b>          |
| <b>Notes Redemption Available Amount</b>   |                   |
| (i) Scheduled Principal Repayments & Full prepayments (excl prepayment penalties)  | 22,526,158        |
| (ii) Net Principal proceeds from MR  | 0                 |
| (iii) MR principal amounts relating to Repurchases   | 20,461,149        |
| (iv) MR principal amounts relating to sales  | 0                 |
| (v) Quarterly Principal Deficiencies Ledger amounts to be credited under Interest POP (g), (l) & (k)   | 34,781            |
| (vi) Monthly Participation Increase and amounts received as Initial Sub-Participation  | 0                 |
| (vii) Partial prepayments on Mortgage Loans  | 0                 |
| (viii) the Reserve Amount previous Quarterly Payment Date  | 0                 |
| (ix) Notes Redemption Available funds not applied previous Quarterly Payment Date  | 6,356             |
| <b>Subtotal</b>  | <b>43,028,444</b> |
| less:  |                   |
| (x) Amount applied to purchase of Substitute Mortgage Receivables  | 0                 |
| (xi) Reserved amount to be applied next Quarterly Payment Date   | 9,134             |
| <b>TOTAL</b>   | <b>43,019,310</b> |
| <b>Principal PoP's (following Amortisation Date/Optional Redemption Date)</b>  |                   |
| (a) Class A, until fully redeemed  | 43,019,310        |
| (b) Class B, until fully redeemed  | 0                 |
| (c) Class C, until fully redeemed  | 0                 |
| <b>Total</b>   | <b>43,019,310</b> |
| <b>Check total available &amp; paid</b>  | <b>0</b>          |

Current Quarterly Calculation Period: January 23, 2012 until April 23, 2012

## Additional Information

|  |            |
|--|------------|
| Commingling Ledger   |            |
| Balance at Closing Date  | 0          |
| Balance at the beginning of reporting period                           | 0          |
| Calculated Interest this Quarter                                       | 0          |
| Redemption/Funding   | 0          |
| Balance at the end of reporting period                                 | 29,250,000 |
| Liquidity Facility (364days)   |            |
| Liquidity Facility Maximum Amount as at this calculation date          | 15,000,000 |
| Drawn amount   | 0          |
| Interest due on drawn amount   | 0          |
| Interest payment on drawn amount                                       | 0          |
| Repayment of drawn amount  | 0          |
| Balance of the drawn Liquidity Facility at the end of reporting period | 0          |
| Issuer Collection Bank Account   |            |
| Balance at the beginning of reporting period                           | 1,240,230  |
| Net movements  | -1,213,096 |
| Balance at the end of reporting period                                 | 27,134     |

## Amortization of the Notes

|  | Class A       |
|--|---------------|
| Number of Notes                                    | 29,730        |
| Outstanding Balance at the beginning of the period | 1,486,500,000 |
| Outstanding Balance at the end of the period       | 1,443,480,690 |
| Annual Interest Rate for the period                | 0.011950.0002 |
| Rating ( Moody's / Fitch )                         | A2/A-         |

|  | Class B      |
|--|--------------|
| Number of Notes                                    | 210          |
| Outstanding Balance at the beginning of the period | 10,500,000   |
| Outstanding Balance at the end of the period       | 10,500,000   |
| Annual Interest Rate for the period                | 0.011950.015 |
| Rating ( Moody's / Fitch )                         | Baa1/BBB+    |

|  | Class C     |
|--|-------------|
| Number of Notes                                    | 60          |
| Outstanding Balance at the beginning of the period | 3,000,000   |
| Outstanding Balance at the end of the period       | 3,000,000   |
| Annual Interest Rate for the period                | 0.011950.02 |
| Rating ( Moody's / Fitch )                         | Ba1/BBB-    |

## Trigger Events

|  |  |   |
|--|--|---|
| <u>Triggers (end of Quarter)</u>   |  |   |
| <u>Counterparty ratings</u>  | <u>Required Ratings</u><br><u>Fitch/Moodys/S&amp;P</u><br><u>Short term levels</u> | <u>Current Rating</u><br><u>Fitch/Moodys/S&amp;P</u><br><u>Short term</u> |
| Royal Bank of Scotland NV as Floating rate GIC provider  | F1/Prime-1/A-1   | F1/Prime-1/A-1  |
| Royal Bank of Scotland NV as Swap Counterparty   | F1/Prime-1/A-1   | F1/Prime-1/A-1  |
| Royal Bank of Scotland NV as Liquidity Facility Provider   | F1/Prime-1/A-1   | F1/Prime-1/A-1  |
| <u>Purchase conditions for New Mortgage Receivables</u>  | <u>Criteria</u>  | <u>Realised Values</u><br><u>31/Mar/12</u>                                |
| Notification events (as described in the Prospectus)   | NO   | NO  |
| Failure to repurchase by Seller  | NO   | NO  |
| Substitution Available Amount is sufficient to pay the purchase price for the relevant Substitute NHG MR       | YES  | YES   |
| Balance Principal Deficiency Ledger  | nil  | nil   |
| Percentage Aggregate Outstanding Principal Amount Interest-only mortgages                                      | <= 50.00%  | n/a   |
| Cumulative Net Realised Losses on MR as % of all PAO on MR   | <=0.20%  | #VALUE!   |
| Weighted Average Loan to Foreclosure Value ratio   | <= 102.50%   | 89.53%  |
| Mortgages in arrears for a period exceeding 90 days as % of Aggregate PAO                                      | <= 1.70%   | 0.22%   |
| Aggregate Outstanding Principal Amount of all Substituted Loans (annual basis) as % of all PAO on MR           | <= 20%   | 28.41%  |
| Notification by Fitch that purchase of Substituted loans on QPD will adversely effect current ratings of Notes | NO   | NO  |
| <u>Type of Mortgage Loans in Pool</u>  | <u>As per prospectus</u><br>Pool cut date 30 June 2007                             | <u>Realised as per</u><br><u>31/Mar/12</u>                                |
| Ratio of Interest Only Mortgage Loans in Pool  | 48.75%   | n/a   |
| Ratio of Life Mortgage Loans in Pool   | 35.27%   | n/a   |
| Ratio of Savings Mortgage Loans in Pool  | 11.18%   | n/a   |
| Ratio of Investment Mortgage Loans in Pool   | 2.88%  | n/a   |
| Ratio of Unit Linked Mortgage Loans in Pool  | 1.21%  | n/a   |
| Ratio of Annuity Mortgage Loans in Pool  | 0.71%  | n/a   |
|  | 100.00%  | 0.00%   |

Current Quarterly Calculation Period: January 23, 2012 until April 23, 2012

## Delinquency Breakdown

| Delinquency status       | Number of Delinquent Loans | Percentage of Number of Loans Outstanding (1) (%) | Principal Balance of Delinquent Loans | Percentage of Principal Outstand. of the Loans (1) (%) | Total Arrears Amount (= Int. and Principal) (1) |
|--------------------------|----------------------------|---|---------------------------------------|--|---|
| <= 1 month delinquent    | 86                         | 0.970%  | 11,031,406                            | 0.757%   | 341,067   |
| 1 <= 2 months delinquent | 14                         | 0.158%  | 2,488,620                             | 0.171%   | 12,894  |
| 2 <= 3 months delinquent | 10                         | 0.113%  | 1,890,659                             | 0.130%   | 15,153  |
| 3 <= 4 months delinquent | 2                          | 0.023%  | 326,700                               | 0.022%   | 3,902   |
| 4 <= 5 months delinquent | 1                          | 0.011%  | 136,138                               | 0.009%   | 1,974   |
| 5 <= 6 months delinquent | 3                          | 0.034%  | 412,370                               | 0.028%   | 7,958   |
| > 6 months delinquent    | 18                         | 0.203%  | 2,290,339                             | 0.157%   | 202,975   |
| <b>TOTAL</b>             | <b>134</b>                 | <b>1.512%</b>                                     | <b>18,576,232</b>                     | <b>1.275%</b>  | <b>585,923</b>                                  |

## Default Statistics

| Number of Loans Defaulted during the Period | Percentage of Number of Performing Loans Outstanding (2) (%) | Principal Balance of Loans Defaulted during period | Percentage of Scheduled Balance of Performing Loans (2) (%) | Losses on loans during period | Recoveries during Period on Defaulted Loans | Recoveries as a Percentage of Losses on the Defaulted Loans (%) |
|---|--|--|---|-------------------------------|---|---|
| n/a   | n/a  | n/a  | n/a   | 34,781                        | 0   | 0.00%   |

| Number of Loans Defaulted since Closing | Percentage of Number of Loans at Closing (%) | Principal Balance of Loans Defaulted since Closing at Defaulted Date | Percentage of Balance at Closing (%) | Total amount of losses since Closing at Defaulted Date | Recoveries since Closing on Defaulted Loans | Recoveries as a Percentage of Losses on Defaulted Loans (3) (%) |
|---|--|--|--------------------------------------|--|---|---|
| n/a                                     | n/a  | n/a  | n/a                                  | n/a  | n/a   | n/a   |

## Prepayment Statistics

Please note that the Life CPR is calculated including replenishments, replacements and possible further advances.

| Life CPR |             |
|----------|-------------|
| This Q.  | Previous Q. |
| 0.00%    | 0.00%       |

(1) at the end of the quarter

(2) at the beginning of the quarter

(3) as a percentage of outstanding balance of all defaulted loans at the defaulted date

**Transaction parties**

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**Issuer**

Green Apple BV  
Fred Roeskestraat 123  
1076 EE Amsterdam  
The Netherlands

**Issuer Administrator**

ATC Financial Services B.V.  
Fred. Roeskestraat 123  
1076 EE Amsterdam  
Netherlands

**MPT Provider**

Argenta Spaarbank NV/SA  
Belgielei 49-53  
2018 Antwerp  
Belgium

**Savings Insurance Company**

NV Argenta - Life Nederland

**Defaulted Loan Servicer and MPT Provider**

Argenta Spaarbank NV/SA  
subcontracted to  
Stater Nederland BV  
Quion Hypotheekbegeleiding BV

**Legal Adviser**

NautaDutilh  
Strawinskylaan 1999  
1077 XV Amsterdam  
Netherlands

**Liquidity Facility Provider**

Royal Bank of Scotland N.V.  
Gustav Mahlerlaan  
Amsterdam

**Tax Adviser**

KPMG Meijburg  
Burg Rijnderslaan 10  
1185 MC Amstelveen

**Floating Rate GIC Provider**

Royal Bank of Scotland N.V.  
Gustav Mahlerlaan  
Amsterdam

**Auditors**

Deloitte  
Sophialaan 30  
8911 AE Leeuwarden

**Paying, Reference Agent & Listing Agent**

Dexia Banque Luxembourg  
69 Route d'Esch  
L-2953 Luxembourg

**Swap Counterparty**

Royal Bank of Scotland plc.  
250 Bishopsgate  
EC2M 4AA London

**Subordinated Loan Provider**

Argenta

**Common Safekeeper**

Euroclear SA/NV