

Cashflow analysis for the period

Total interest received	3,487,504	
Interest received on transaction accounts	(21,213)	
Liquidity available	4,309,821	
Reserve account available	3,355,819	
Receivables under hedging arrangements	-	
Total funds available		11,131,932
Company management expenses	-	
MPT fee	56,628	
Administration fee	5,772	
Third party fees	54,892	
Liquidity Facility fee	1,652	
Payments under hedging arrangements	3,532,615	
Interest on the Notes	5,390	
Shortfall Class A PDL Repayment	52,599	
Redemption of Class B-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		3,709,548
Available after distribution of funds		7,422,384
Undrawn Liquidity Facility	4,309,821	
Reserve account	3,112,562	
Available liquidity		7,422,384
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transaction:	
Unpaid Swap Subordinated Amount	28,617,158
Claimed subrogation amount CMIS Nederland B.V.	5,436,590
Total	34,053,749

Collateral

Starting principal balance	307,844,384	
Further Advances bought	-	
Repurchase of loans in the Quarterly Calculation Period	-	
Substitution of loans in the Quarterly Calculation Period	-	
Principal redemptions and repayments	(12,823,276)	
Losses for the period	(52,599)	
Ending principal balance as per 01 October 2017		294,968,509
Balance Reset Participation	-	
Total balance collateral E-MAC NL 2007-NHG II		294,968,509
Redemptions applied for purchase Further Advances in October 2017	-	
Repurchase of loans with Non-NHG part in October 2017	-	
Substitution of loans on October 2017	-	
Total balance Put Option Notes E-MAC NL 2007-NHG II as per 25th October 2017		294,968,509

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	52,599	52,599	-
Total	-	52,599	52,599	-

Performance

	Last period	This period	Since issue
Prepayment rate	22.06%	15.34%	6.47%

Delinquency table	Number of loans	Balance	Percentage of total
Current	1,911	292,555,230	99.18%
31 - 60 days	4	771,148	0.26%
61 - 90 days	3	417,554	0.14%
91 - 120 days	2	450,000	0.15%
120+ days	5	774,578	0.26%
In repossession			
Total	1,925	294,968,509	100.00%

	Last period	This period	Recovered	Total loss balance
Aggregate principal losses	101	52,599	30	634,039

Characteristics

Number of borrowers	1925		
Number of loanparts	3869		
	(weighted) average	Minimum	Maximum
Loan size borrower	153,230	2,324	265,000
Loan part size	76,239	396	247,000
Coupon	4.27%	0.28%	6.15%
Remaining maturity (months)	220	1	283
Remaining interest period (months)	124	1	251
Original interest period (months)	235	1	360
Seasoning (months)	112.3	1.0	133.0
Loan to Orig.Forecl. Value (non-NHG loans)	0.0%	0.0%	0.0%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Alternative Savings	84,426	0.03%	1	0.03%	84,425.61	4.25%	232.00
Annuity	16,528,084	5.60%	302	7.81%	54,728.76	4.16%	213.80
Hybride (switch)	2,201,021	0.75%	32	0.83%	68,781.91	4.53%	212.88
Interest Only	163,496,673	55.43%	2,189	56.58%	74,690.12	4.27%	231.14
Investment	9,226,380	3.13%	110	2.84%	83,676.18	4.34%	230.93
Life	63,905,450	21.67%	746	19.28%	85,664.14	4.23%	197.56
Linear	33,946	0.01%	1	0.03%	33,946.37	4.45%	233.00
Savings	16,264,086	5.51%	221	5.71%	73,593.15	4.53%	219.92
Universal Life	23,228,441	7.87%	267	6.90%	86,997.91	4.16%	200.25
Total	294,968,509	100.00%	3,869	100.00%	76,238.95	4.27%	219.70

Interest Term

Interest Term	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
1	2,082,899	0.71%	40	1.03%	52,072.49	2.87%	228.44
12	2,105,986	0.71%	33	0.85%	63,817.75	2.56%	219.87
24	-	0.00%	-	0.00%	-	0.00%	-
36	2,890,083	0.98%	42	1.09%	68,811.49	2.50%	221.03
48	-	0.00%	-	0.00%	-	0.00%	-
60	6,253,265	2.12%	89	2.30%	70,261.40	2.96%	225.18
72	2,043,941	0.69%	25	0.65%	81,757.64	4.63%	225.48
84	2,217,491	0.75%	32	0.83%	69,296.59	3.10%	229.71
96	-	0.00%	-	0.00%	-	0.00%	-
108	-	0.00%	-	0.00%	-	0.00%	-
120	22,165,370	7.51%	310	8.01%	71,501.19	3.18%	227.79
132	-	0.00%	-	0.00%	-	0.00%	-
144	544,050	0.18%	14	0.36%	38,860.69	4.37%	114.14
156	-	0.00%	-	0.00%	-	0.00%	-
168	-	0.00%	-	0.00%	-	0.00%	-
180	29,984,814	10.17%	417	10.78%	71,906.03	4.43%	211.73
192	-	0.00%	-	0.00%	-	0.00%	-
204	-	0.00%	-	0.00%	-	0.00%	-
216	-	0.00%	-	0.00%	-	0.00%	-
228	-	0.00%	-	0.00%	-	0.00%	-
240	167,276,312	56.71%	2,136	55.21%	78,312.88	4.40%	217.05
252	-	0.00%	-	0.00%	-	0.00%	-
264	-	0.00%	-	0.00%	-	0.00%	-
276	-	0.00%	-	0.00%	-	0.00%	-
288	-	0.00%	-	0.00%	-	0.00%	-
300	8,074,516	2.74%	112	2.89%	72,093.89	4.59%	203.29
312	-	0.00%	-	0.00%	-	0.00%	-
324	-	0.00%	-	0.00%	-	0.00%	-
336	-	0.00%	-	0.00%	-	0.00%	-
348	49,329,782	16.72%	619	16.00%	79,692.70	4.59%	231.91
360	-	0.00%	-	0.00%	-	0.00%	-
Total	294,968,509	100.00%	3,869	100.00%	76,238.95	4.27%	219.70

Mortgage Coupons

From	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.50%	2,161,690	0.73%	43	1.11%	50,271.87	1.62%	233.00
2.50%	2.75%	13,163,460	4.46%	178	4.60%	73,952.02	2.68%	224.86
2.75%	3.00%	3,052,962	1.04%	44	1.14%	69,385.49	2.96%	225.39
3.00%	3.25%	15,275,037	5.18%	208	5.38%	73,437.68	3.25%	225.80
3.25%	3.50%	2,169,203	0.74%	28	0.72%	77,471.53	3.44%	233.14
3.50%	3.75%	35,446	0.01%	2	0.05%	17,723.11	3.75%	266.57
3.75%	4.00%	2,976,424	1.01%	35	0.90%	85,040.70	3.98%	220.13
4.00%	4.25%	52,550,680	17.82%	667	17.24%	78,786.63	4.25%	213.81
4.25%	4.50%	118,075,128	40.03%	1,513	39.11%	78,040.40	4.38%	217.63
4.50%	4.75%	70,695,449	23.97%	902	23.31%	78,376.33	4.62%	222.62
4.75%	5.00%	11,732,257	3.98%	162	4.19%	72,421.34	4.89%	224.82
5.00%	5.25%	2,290,878	0.78%	46	1.19%	49,803.89	5.14%	229.81
5.25%	5.50%	268,163	0.09%	9	0.23%	29,795.89	5.42%	251.74
5.50%	5.75%	259,356	0.09%	17	0.44%	15,256.23	5.65%	249.15
5.75%	6.00%	195,274	0.07%	12	0.31%	16,272.81	5.88%	254.83
6.00%	6.25%	67,001	0.02%	3	0.08%	22,333.65	6.07%	239.85
6.25%	6.50%	-	0.00%	-	0.00%	-	0.00%	-
6.50%	6.75%	-	0.00%	-	0.00%	-	0.00%	-
6.75%	7.00%	-	0.00%	-	0.00%	-	0.00%	-
7.00%	7.25%	-	0.00%	-	0.00%	-	0.00%	-
7.25%	7.50%	-	0.00%	-	0.00%	-	0.00%	-
7.50%	>	-	0.00%	-	0.00%	-	0.00%	-
Unknown	-	-	0.00%	-	0.00%	-	0.00%	-
Total		294,968,509	100.00%	3,869	100.00%	76,238.95	4.27%	219.70

Interest Reset Date

From	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floating		2,082,899	0.71%	40	1.03%	52,072.49	2.87%	228.44
<	1-1-2018	82,200	0.03%	5	0.13%	16,439.96	4.21%	16.80
1-1-2018	1-1-2019	3,585,550	1.22%	58	1.50%	61,819.83	3.41%	218.74
1-1-2019	1-1-2020	2,930,334	0.99%	59	1.52%	49,666.68	4.51%	199.04
1-1-2020	1-1-2021	2,816,042	0.95%	43	1.11%	65,489.36	2.71%	197.67
1-1-2021	1-1-2022	4,378,064	1.48%	60	1.55%	72,967.73	4.00%	195.99
1-1-2022	1-1-2023	30,438,502	10.32%	419	10.83%	72,645.59	4.21%	215.13
1-1-2023	1-1-2024	740,760	0.25%	13	0.34%	56,981.55	4.96%	191.98
1-1-2024	1-1-2025	2,203,354	0.75%	33	0.85%	66,768.30	3.39%	204.03
1-1-2025	1-1-2026	1,252,336	0.42%	18	0.47%	69,574.20	3.33%	185.93
1-1-2026	1-1-2027	40,953,922	13.88%	516	13.34%	79,368.07	4.13%	216.14
1-1-2027	1-1-2028	144,705,377	49.06%	1,844	47.66%	78,473.63	4.29%	219.24
1-1-2028	1-1-2029	872,929	0.30%	19	0.49%	45,943.65	5.08%	230.27
1-1-2029	1-1-2030	166,350	0.06%	6	0.16%	27,725.06	5.05%	171.07
1-1-2030	1-1-2031	386,188	0.13%	7	0.18%	55,169.72	4.86%	188.57
1-1-2031	1-1-2032	1,040,234	0.35%	16	0.41%	65,014.62	4.78%	197.90
1-1-2032	1-1-2033	7,137,086	2.42%	97	2.51%	73,578.21	4.55%	209.72
1-1-2033	1-1-2034	358,978	0.12%	6	0.16%	59,829.62	4.76%	187.83
1-1-2034	1-1-2035	445,735	0.15%	4	0.10%	111,433.82	4.71%	199.50
1-1-2035	1-1-2036	286,529	0.10%	4	0.10%	71,632.29	3.80%	223.75
1-1-2036	1-1-2037	4,879,108	1.65%	64	1.65%	76,236.06	4.52%	230.44
1-1-2037	1-1-2038	42,115,706	14.28%	519	13.41%	81,147.80	4.57%	233.98
1-1-2038	1-1-2039	1,110,324	0.38%	19	0.49%	58,438.10	5.15%	239.68
1-1-2039	1-1-2040	-	0.00%	-	0.00%	-	0.00%	-
1-1-2040	1-1-2041	-	0.00%	-	0.00%	-	0.00%	-
1-1-2041	1-1-2042	-	0.00%	-	0.00%	-	0.00%	-
1-1-2042	1-1-2043	-	0.00%	-	0.00%	-	0.00%	-
1-1-2043	1-1-2044	-	0.00%	-	0.00%	-	0.00%	-
1-1-2044	1-1-2045	-	0.00%	-	0.00%	-	0.00%	-
1-1-2045	1-1-2046	-	0.00%	-	0.00%	-	0.00%	-
1-1-2046	1-1-2047	-	0.00%	-	0.00%	-	0.00%	-
1-1-2047	>	-	0.00%	-	0.00%	-	0.00%	-
Total		294,968,509	100.00%	3,869	100.00%	76,238.95	4.27%	219.70

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2015 - 31-Dec-2015	50,564	0.02%	3	0.08%	16,854.65	4.06%	27.00
01-Jan-2017 - 31-Dec-2017	31,636	0.01%	2	0.05%	15,817.92	4.37%	0.34
01-Jan-2018 - 31-Dec-2018	23,928	0.01%	3	0.08%	7,976.08	3.40%	3.77
01-Jan-2019 - 31-Dec-2019	248,210	0.08%	8	0.21%	31,026.31	4.27%	17.22
01-Jan-2020 - 31-Dec-2020	326,049	0.11%	8	0.21%	40,756.07	4.26%	32.20
01-Jan-2021 - 31-Dec-2021	315,240	0.11%	6	0.16%	52,540.04	3.97%	44.01
01-Jan-2022 - 31-Dec-2022	1,012,118	0.34%	24	0.62%	42,171.59	4.25%	55.73
01-Jan-2023 - 31-Dec-2023	351,753	0.12%	6	0.16%	58,625.58	4.61%	66.76
01-Jan-2024 - 31-Dec-2024	781,582	0.26%	15	0.39%	52,105.45	4.31%	77.95
01-Jan-2025 - 31-Dec-2025	634,824	0.22%	13	0.34%	48,832.62	4.42%	91.91
01-Jan-2026 - 31-Dec-2026	1,599,554	0.54%	29	0.75%	55,157.02	4.45%	105.28
01-Jan-2027 - 31-Dec-2027	4,804,331	1.63%	74	1.91%	64,923.39	4.31%	114.37
01-Jan-2028 - 31-Dec-2028	2,275,197	0.77%	37	0.96%	61,491.82	4.32%	127.78
01-Jan-2029 - 31-Dec-2029	4,438,274	1.50%	69	1.78%	64,322.81	4.30%	139.50
01-Jan-2030 - 31-Dec-2030	5,424,628	1.84%	77	1.99%	70,449.71	4.33%	150.98
01-Jan-2031 - 31-Dec-2031	6,218,626	2.11%	88	2.27%	70,666.20	4.26%	163.83
01-Jan-2032 - 31-Dec-2032	12,198,460	4.14%	156	4.03%	78,195.25	4.30%	174.69
01-Jan-2033 - 31-Dec-2033	5,637,425	1.91%	66	1.71%	85,415.54	4.30%	186.63
01-Jan-2034 - 31-Dec-2034	5,628,084	1.91%	66	1.71%	85,274.00	4.40%	198.76
01-Jan-2035 - 31-Dec-2035	3,738,217	1.27%	47	1.21%	79,536.52	4.26%	210.22
01-Jan-2036 - 31-Dec-2036	12,075,655	4.09%	146	3.77%	82,709.96	4.16%	228.39
01-Jan-2037 - 31-Dec-2037	222,548,221	75.45%	2,805	72.50%	79,338.83	4.26%	234.19
01-Jan-2038 - 31-Dec-2038	3,559,561	1.21%	74	1.91%	48,102.45	4.39%	244.72
01-Jan-2039 - 31-Dec-2039	771,296	0.26%	35	0.90%	22,037.03	3.06%	259.92
01-Jan-2040 - 31-Dec-2040	139,879	0.05%	5	0.13%	27,975.80	3.64%	271.23
01-Jan-2041 - 31-Dec-2041	135,177	0.05%	7	0.18%	19,311.00	4.74%	281.42
Total	294,968,509	100.00%	3,869	100.00%	76,238.95	4.27%	219.70

Loan to Foreclosure Value

from	until	Value	As % of total	no. loanparts	As % of total	Average Loan Parts	WAC	WAM
NHG		294,968,509	100.00%	3,869	100.00%	76,238.95	4.27%	219.70
<	50%	-	0.00%	-	0.00%	-	0.00%	-
50%	55%	-	0.00%	-	0.00%	-	0.00%	-
55%	60%	-	0.00%	-	0.00%	-	0.00%	-
60%	65%	-	0.00%	-	0.00%	-	0.00%	-
65%	70%	-	0.00%	-	0.00%	-	0.00%	-
70%	75%	-	0.00%	-	0.00%	-	0.00%	-
75%	80%	-	0.00%	-	0.00%	-	0.00%	-
80%	85%	-	0.00%	-	0.00%	-	0.00%	-
85%	90%	-	0.00%	-	0.00%	-	0.00%	-
90%	95%	-	0.00%	-	0.00%	-	0.00%	-
95%	100%	-	0.00%	-	0.00%	-	0.00%	-
100%	105%	-	0.00%	-	0.00%	-	0.00%	-
105%	110%	-	0.00%	-	0.00%	-	0.00%	-
110%	115%	-	0.00%	-	0.00%	-	0.00%	-
115%	120%	-	0.00%	-	0.00%	-	0.00%	-
120%	125%	-	0.00%	-	0.00%	-	0.00%	-
125%	>	-	0.00%	-	0.00%	-	0.00%	-
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		294,968,509	100.00%	3,869	100.00%	76,238.95	4.27%	219.70

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	8,978,687	3.04%	59	3.06%	152,181.13	4.39%	218.12
Utrecht	14,511,846	4.92%	92	4.78%	157,737.46	4.32%	217.27
Zeeland	9,713,988	3.29%	66	3.43%	147,181.63	4.44%	217.74
Zuid-Holland	64,284,349	21.79%	413	21.45%	155,652.18	4.23%	220.73
Flevoland	7,756,888	2.63%	49	2.55%	158,303.83	4.07%	214.81
Friesland	12,445,402	4.22%	89	4.62%	139,835.98	4.12%	223.56
Gelderland	30,685,794	10.40%	196	10.18%	156,560.17	4.19%	222.05
Groningen	16,066,464	5.45%	112	5.82%	143,450.57	4.30%	223.16
Limburg	26,528,645	8.99%	173	8.99%	153,344.77	4.38%	218.14
Noord-Brabant	42,300,932	14.34%	277	14.39%	152,710.94	4.25%	216.47
Noord-Holland	40,265,437	13.65%	258	13.40%	156,067.58	4.26%	220.28
Overijssel	21,430,078	7.27%	141	7.32%	151,986.37	4.33%	220.59
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Total	294,968,509	100.00%	1,925	100.00%	153,230.39	4.27%	219.70

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single Family House	263,717,811	89.41%	1,700	88.31%	155,128.12	4.29%	218.88
Shop/House	237,818	0.08%	1	0.05%	237,818.00	4.25%	230.00
Condominium	30,563,120	10.36%	221	11.48%	138,294.66	4.05%	226.83
Farm House	231,500	0.08%	1	0.05%	231,500.00	4.25%	185.10
Condominium with garage	218,260	0.07%	2	0.10%	109,129.81	3.97%	234.38
Unknown	-	0.00%	-	0.00%	-	0.00%	-
Total	294,968,509	100.00%	1,925	100.00%	153,230.39	4.27%	219.70

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	0.06%	14	0.73%	13,004.78	4.40%	208.08
25,000	50,000	0.67%	50	2.60%	39,407.70	4.14%	220.50
50,000	75,000	2.31%	108	5.61%	62,979.03	4.39%	222.77
75,000	100,000	5.34%	178	9.25%	88,440.80	4.34%	216.75
100,000	125,000	9.43%	245	12.73%	113,573.29	4.22%	218.46
125,000	150,000	14.99%	320	16.62%	138,189.49	4.28%	218.68
150,000	175,000	17.36%	314	16.31%	163,035.16	4.24%	218.66
175,000	200,000	17.14%	269	13.97%	187,932.31	4.27%	220.50
200,000	225,000	16.09%	224	11.64%	211,881.01	4.21%	221.28
225,000	250,000	13.36%	166	8.62%	237,430.59	4.30%	219.85
250,000	275,000	3.26%	37	1.92%	259,570.51	4.41%	223.53
275,000	300,000	0.00%	-	0.00%	-	0.00%	-
300,000	325,000	0.00%	-	0.00%	-	0.00%	-
325,000	350,000	0.00%	-	0.00%	-	0.00%	-
350,000	375,000	0.00%	-	0.00%	-	0.00%	-
375,000	400,000	0.00%	-	0.00%	-	0.00%	-
400,000	425,000	0.00%	-	0.00%	-	0.00%	-
425,000	450,000	0.00%	-	0.00%	-	0.00%	-
450,000	475,000	0.00%	-	0.00%	-	0.00%	-
475,000	500,000	0.00%	-	0.00%	-	0.00%	-
500,000	525,000	0.00%	-	0.00%	-	0.00%	-
525,000	550,000	0.00%	-	0.00%	-	0.00%	-
550,000	575,000	0.00%	-	0.00%	-	0.00%	-
575,000	600,000	0.00%	-	0.00%	-	0.00%	-
600,000	625,000	0.00%	-	0.00%	-	0.00%	-
625,000	650,000	0.00%	-	0.00%	-	0.00%	-
650,000	>	0.00%	-	0.00%	-	0.00%	-
Total	294,968,509	100.00%	1,925	100.00%	153,230.39	4.27%	219.70