

Cashflow analysis for the period

Total interest received	3,282,718	
Interest received on transaction accounts	(23,230)	
Liquidity available	4,129,559	
Reserve account available	3,112,562	
Receivables under hedging arrangements	-	
Total funds available		10,501,610
Company management expenses	-	
MPT fee	54,251	
Administration fee	5,531	
Third party fees	47,001	
Liquidity Facility fee	1,583	
Payments under hedging arrangements	3,265,611	
Interest on the Notes	5,411	
Shortfall Class A PDL Repayment	13,915	
Redemption of Class B-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		3,393,302
Available after distribution of funds		7,108,308
Undrawn Liquidity Facility	4,129,559	
Reserve account	2,978,748	
Available liquidity		7,108,308
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transaction:	
Unpaid Swap Subordinated Amount	42,510,000
Claimed subrogation amount CMIS Nederland B.V.	5,436,590
Total	47,946,590

Collateral

Starting principal balance	294,968,509
Further Advances bought	-
Repurchase of loans in the Quarterly Calculation Period	-
Substitution of loans in the Quarterly Calculation Period	-
Principal redemptions and repayments	(12,482,401)
Losses for the period	(13,915)
Ending principal balance as per 01 January 2018	282,472,192
Balance Reset Participation	-
Total balance collateral E-MAC NL 2007-NHG II	282,472,192
Redemptions applied for purchase Further Advances in January 2018	-
Repurchase of loans with Non-NHG part in January 2018	-
Substitution of loans on January 2018	-
Total balance Put Option Notes E-MAC NL 2007-NHG II as per 25th January 2018	282,472,192

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	13,915	13,915	-
Total	-	13,915	13,915	-

Performance

	Last period	This period	Since issue
Prepayment rate	15.34%	15.50%	6.70%

Delinquency table	Number of loans	Balance	Percentage of total
Current	1,843	280,590,462	99.33%
31 - 60 days	6	976,000	0.35%
61 - 90 days	2	450,000	0.16%
91 - 120 days	1	166,730	0.06%
120+ days	2	289,000	0.10%
In repossession			
Total	1,854	282,472,192	100.00%

	Last period	This period	Recovered	Total loss balance
Aggregate principal losses	52,599	13,915	37,302	610,652

Characteristics

Number of borrowers	1854		
Number of loanparts	3726		
	(weighted) average	Minimum	Maximum
Loan size borrower	152,358	2,324	265,000
Loan part size	75,811	1,179	247,000
Coupon	4.27%	0.28%	6.15%
Remaining maturity (months)	217	1	280
Remaining interest period (months)	121	1	248
Original interest period (months)	236	1	360
Seasoning (months)	114.4	1.0	136.0
Loan to Original Foreclosure Value (2)	0.0%	0.0%	0.0%

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2015 - 31-Dec-2015	50,516	0.02%	3	0.08%	16,838.79	4.06%	30.00
01-Jan-2017 - 31-Dec-2017	8,498	0.00%	1	0.03%	8,498.23	4.55%	7.00
01-Jan-2018 - 31-Dec-2018	13,740	0.00%	2	0.05%	6,870.20	4.04%	1.35
01-Jan-2019 - 31-Dec-2019	239,953	0.08%	8	0.21%	29,994.12	4.27%	14.18
01-Jan-2020 - 31-Dec-2020	326,049	0.12%	8	0.21%	40,756.07	4.26%	29.20
01-Jan-2021 - 31-Dec-2021	305,426	0.11%	6	0.16%	50,904.37	3.96%	41.08
01-Jan-2022 - 31-Dec-2022	1,009,131	0.36%	24	0.64%	42,047.11	4.25%	52.73
01-Jan-2023 - 31-Dec-2023	351,120	0.12%	6	0.16%	58,519.96	4.61%	63.76
01-Jan-2024 - 31-Dec-2024	740,036	0.26%	14	0.38%	52,859.74	4.31%	75.01
01-Jan-2025 - 31-Dec-2025	631,429	0.22%	13	0.35%	48,571.46	4.42%	88.90
01-Jan-2026 - 31-Dec-2026	1,499,806	0.53%	28	0.75%	53,564.49	4.44%	102.10
01-Jan-2027 - 31-Dec-2027	4,577,619	1.62%	72	1.93%	63,578.04	4.31%	111.30
01-Jan-2028 - 31-Dec-2028	1,998,117	0.71%	33	0.89%	60,549.00	4.41%	124.48
01-Jan-2029 - 31-Dec-2029	4,184,052	1.48%	65	1.74%	64,370.03	4.30%	136.55
01-Jan-2030 - 31-Dec-2030	5,264,225	1.86%	76	2.04%	69,266.12	4.35%	147.90
01-Jan-2031 - 31-Dec-2031	5,887,029	2.08%	85	2.28%	69,259.16	4.26%	160.93
01-Jan-2032 - 31-Dec-2032	11,813,830	4.18%	151	4.05%	78,237.29	4.29%	171.70
01-Jan-2033 - 31-Dec-2033	5,443,867	1.93%	63	1.69%	86,410.59	4.28%	183.57
01-Jan-2034 - 31-Dec-2034	5,435,822	1.92%	64	1.72%	84,934.71	4.42%	195.70
01-Jan-2035 - 31-Dec-2035	3,650,903	1.29%	46	1.23%	79,367.45	4.26%	207.16
01-Jan-2036 - 31-Dec-2036	11,986,190	4.24%	145	3.89%	82,665.38	4.16%	225.38
01-Jan-2037 - 31-Dec-2037	213,016,099	75.41%	2,703	72.54%	78,807.29	4.26%	231.19
01-Jan-2038 - 31-Dec-2038	3,057,029	1.08%	66	1.77%	46,316.63	4.48%	241.89
01-Jan-2039 - 31-Dec-2039	758,363	0.27%	9	0.91%	22,304.80	3.02%	256.97
01-Jan-2040 - 31-Dec-2040	139,879	0.05%	54	0.13%	27,975.80	3.64%	268.23
01-Jan-2041 - 31-Dec-2041	83,464	0.03%	5	0.13%	16,692.71	5.24%	278.37
Total	282,472,192	100.00%	3,726	100.00%	75,811.11	4.27%	216.70

Loan to Foreclosure Value

from	until	Value	As % of total	no. loanparts	As % of total	Average Loan Parts	WAC	WAM
NHG		282,472,192	100.00%	3,726	100.00%	75,811.11	4.27%	216.70
<	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		282,472,192	100.00%	3,726	100.00%	75,811.11	4.27%	216.70

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	8,268,981	2.93%	53	2.86%	156,018.51	4.37%	214.87
Utrecht	13,903,665	4.92%	89	4.80%	156,220.95	4.31%	213.79
Zeeland	9,411,356	3.33%	64	3.45%	147,052.44	4.43%	214.31
Zuid-Holland	61,392,438	21.73%	397	21.41%	154,640.90	4.23%	218.07
Flevoland	7,526,884	2.66%	48	2.59%	156,810.09	4.09%	211.32
Friesland	11,891,623	4.21%	86	4.64%	138,274.69	4.15%	220.30
Gelderland	29,115,007	10.31%	186	10.03%	156,532.29	4.19%	219.32
Groningen	15,782,337	5.59%	110	5.93%	143,566.70	4.30%	220.03
Limburg	25,494,370	9.03%	168	9.06%	151,752.20	4.38%	214.74
Noord-Brabant	40,916,725	14.49%	271	14.62%	150,984.23	4.25%	213.56
Noord-Holland	38,452,896	13.61%	248	13.38%	155,052.00	4.28%	217.65
Overijssel	20,305,910	7.19%	134	7.23%	151,536.64	4.34%	216.89
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Total	282,472,192	100.00%	1,854	100.00%	152,358.25	4.27%	216.70

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single Family House	252,528,612	89.40%	1,638	88.35%	154,168.87	4.29%	215.89
Shop/House	237,818	0.08%	1	0.05%	237,818.00	4.25%	227.00
Condominium	29,256,684	10.36%	212	11.43%	138,003.23	4.06%	223.72
Farm House	231,500	0.08%	1	0.05%	231,500.00	4.25%	182.10
Condominium with garage	217,578	0.08%	2	0.11%	108,788.96	3.97%	231.39
Unknown	-	0.00%	-	0.00%	-	0.00%	-
Total	282,472,192	100.00%	1,854	100.00%	152,358.25	4.27%	216.70

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	0.08%	16	0.86%	13,330.37	4.38%	208.59
25,000	50,000	0.69%	51	2.75%	38,345.60	4.18%	214.44
50,000	75,000	2.43%	108	5.83%	63,468.33	4.40%	220.05
75,000	100,000	5.32%	170	9.17%	88,460.30	4.33%	213.89
100,000	125,000	9.52%	237	12.78%	113,520.70	4.23%	214.99
125,000	150,000	14.93%	306	16.50%	137,838.29	4.28%	215.87
150,000	175,000	17.46%	303	16.34%	162,806.32	4.25%	215.92
175,000	200,000	17.46%	262	14.13%	188,207.29	4.27%	217.13
200,000	225,000	15.52%	207	11.17%	211,750.69	4.21%	218.43
225,000	250,000	13.19%	157	8.47%	237,271.76	4.28%	216.99
250,000	275,000	3.40%	37	2.00%	259,536.25	4.41%	220.52
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	282,472,192	100.00%	1,854	100.00%	152,358.25	4.27%	216.70