

Performance E-MAC NL 2007-NHG II

Pool characteristics			
Issuance volume		€ 600,000,000	
Total delinquencies 60+ days as per	27-Oct-20	0.54%	
Total delinquencies 90+ days as per	27-Oct-20	0.28%	
		Jul-07	Oct-20
Percentage of non-Self Certified loans		99.7%	99.5%
Percentage of Self Certified loans		0.3%	0.5%

Total

principal amounts	Jul-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	1,543,223	1,541,892	1,187,574	982,622	976,519	944,582	1,206,226	1,085,080	1,042,737	1,180,170	1,118,466	1,051,222	1,064,451	1,068,664	1,068,000	1,042,008	910,006	904,168	766,297	863,963
Non-Self Certified	467,367,855	585,623,473	576,155,257	560,793,512	537,668,938	509,405,742	486,444,785	457,906,921	428,327,359	394,238,382	347,026,368	281,420,970	241,467,165	233,649,799	226,365,414	218,504,027	210,810,864	202,475,698	193,898,107	184,153,901
Total	468,911,078	587,165,365	577,342,831	561,776,134	538,645,457	510,350,324	487,651,011	458,992,001	429,370,096	395,418,551	348,144,834	282,472,192	242,531,616	234,718,463	227,433,414	219,546,034	211,720,870	203,379,866	194,664,404	185,017,864

60+ days Delinquencies

percentages	Jul-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	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%	0.18%	0.24%	0.22%	0.53%	0.55%	0.29%	0.53%	0.43%	0.32%	0.32%	0.48%	0.32%	0.24%	0.25%	0.35%	0.51%	0.54%
Total 60+ days	0.00%	0.07%	0.14%	0.18%	0.24%	0.22%	0.53%	0.54%	0.29%	0.52%	0.43%	0.32%	0.31%	0.48%	0.32%	0.24%	0.25%	0.35%	0.51%	0.54%

90+ days Delinquencies

principal amounts	Jul-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	389,700	804,930	1,021,091	1,307,968	1,100,519	2,597,435	2,497,131	1,228,285	2,072,560	1,503,457	905,730	760,657	1,119,488	716,457	523,700	523,700	709,500	983,217	1,002,157
Total 90+ days	-	389,700	804,930	1,021,091	1,307,968	1,100,519	2,597,435	2,497,131	1,228,285	2,072,560	1,503,457	905,730	760,657	1,119,488	716,457	523,700	523,700	709,500	983,217	1,002,157