

Performance E-MAC NL 2007-NHG II

| | | | |
|--|-----------|---------------|--------|
| Pool characteristics | | | |
| Issuance volume | | € 600,000,000 | |
| Total delinquencies 60+ days as per | 25-Apr-22 | | 0.54% |
| Total delinquencies 90+ days as per | 25-Apr-22 | | 0.54% |
| | | Jul-07 | Apr-22 |
| Percentage of non-Self Certified loans | | 99.7% | 99.4% |
| Percentage of Self Certified loans | | 0.3% | 0.6% |

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 | Jan-20 | Jan-21 | Apr-21 | Jul-21 | Oct-21 | Jan-22 | Apr-22 |
|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| 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 | 910,006 | 861,272 | 848,163 | 841,818 | 839,986 | 825,844 | 807,670 |
| 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 | 210,810,864 | 175,050,099 | 167,556,708 | 158,646,539 | 151,059,036 | 139,998,558 | 133,670,601 |
| 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 | 211,720,870 | 175,911,371 | 168,404,870 | 159,488,357 | 151,899,022 | 140,824,402 | 134,478,271 |

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 | Jan-20 | Jan-21 | Apr-21 | Jul-21 | Oct-21 | Jan-22 | Apr-22 |
|-----------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| 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% | 0.25% | 0.58% | 0.90% | 0.58% | 0.64% | 0.72% | 0.55% |
| 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% | 0.25% | 0.58% | 0.90% | 0.56% | 0.63% | 0.72% | 0.54% |

| 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 | Jan-20 | Jan-21 | Apr-21 | Jul-21 | Oct-21 | Jan-22 | Apr-22 |
|-----------------------|----------|----------------|----------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|----------------|----------------|----------------|------------------|------------------|----------------|----------------|------------------|----------------|
| 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 | 523,700 | 1,019,446 | 1,513,100 | 893,746 | 962,346 | 1,011,266 | 732,346 |
| Total 60+ 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 | 523,700 | 1,019,446 | 1,513,100 | 893,746 | 962,346 | 1,011,266 | 732,346 |

90+ 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 | Jan-20 | Jan-21 | Apr-21 | Jul-21 | Oct-21 | Jan-22 | Apr-22 |
|-----------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| 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% | 0.02% | 0.14% | 0.12% | 0.14% | 0.17% | 0.43% | 0.42% | 0.29% | 0.31% | 0.37% | 0.16% | 0.32% | 0.25% | 0.41% | 0.61% | 0.56% | 0.64% | 0.72% | 0.55% |
| Total 90+ days | 0.00% | 0.02% | 0.14% | 0.12% | 0.14% | 0.17% | 0.43% | 0.42% | 0.29% | 0.31% | 0.37% | 0.16% | 0.31% | 0.25% | 0.41% | 0.61% | 0.56% | 0.63% | 0.72% | 0.54% |

| 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 | Jan-20 | Jan-21 | Apr-21 | Jul-21 | Oct-21 | Jan-22 | Apr-22 |
|-----------------------|----------|----------------|----------------|----------------|----------------|----------------|------------------|------------------|------------------|------------------|------------------|----------------|----------------|----------------|----------------|------------------|----------------|----------------|------------------|----------------|
| Self Certified | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Non-Self Certified | - | 127,100 | 804,930 | 680,783 | 761,008 | 855,104 | 2,103,475 | 1,944,905 | 1,228,285 | 1,229,722 | 1,283,457 | 455,730 | 760,657 | 523,700 | 719,400 | 1,024,743 | 893,746 | 962,346 | 1,011,266 | 732,346 |
| Total 90+ days | - | 127,100 | 804,930 | 680,783 | 761,008 | 855,104 | 2,103,475 | 1,944,905 | 1,228,285 | 1,229,722 | 1,283,457 | 455,730 | 760,657 | 523,700 | 719,400 | 1,024,743 | 893,746 | 962,346 | 1,011,266 | 732,346 |