

**Performance E-MAC NL 2007-NHG II**

**Pool characteristics**

Issuance volume	€ 600,000,000	
Total delinquencies 60+ days as per	25-Jul-22	0.58%
Total delinquencies 90+ days as per	25-Jul-22	0.58%
Percentage of non-Self Certified loans	Jul-07	99.7%
Percentage of Self Certified loans	Jul-22	99.4%
		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	Jul-22
Self Certified	1,543,223	1,541,892	1,187,574	982,822	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	839,966	826,844	807,870	805,766
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	125,338,570
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	126,144,337

number of loans	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	Jul-22
Self Certified	11	11	9	8	9	9	12	12	11	13	12	11	11	10	9	9	9	9	9	9	9
Non-Self Certified	2,746	3,472	3,429	3,339	3,211	3,057	2,940	2,797	2,654	2,483	2,228	2,228	1,843	1,620	1,444	1,244	1,202	1,145	1,101	1,034	993
Total	2,757	3,483	3,438	3,347	3,220	3,066	2,952	2,809	2,665	2,496	2,240	2,240	1,854	1,631	1,454	1,253	1,211	1,154	1,104	1,043	947

**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	Jul-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%	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%	0.56%	0.64%	0.72%	0.55%	0.58%
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%	0.58%

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Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	389,700	804,930	1,021,091	1,307,968	1,100,519	2,597,435	2,497,131	1,226,285	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	732,346
Total 60+ days	-	389,700	804,930	1,021,091	1,307,968	1,100,519	2,597,435	2,497,131	1,226,285	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	732,346

number of loans	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	Jul-22
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	3	6	7	8	7	16	15	7	12	8	5	4	3	6	9	5	5	6	4	4
Total 60+ days	-	3	6	7	8	7	16	15	7	12	8	5	4	3	6	9	5	5	6	4	4

**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	Jul-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%	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%	0.58%
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%	0.58%

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Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	127,100	804,930	680,783	761,008	855,104	2,103,475	1,944,905	1,226,285	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	732,346
Total 90+ days	-	127,100	804,930	680,783	761,008	855,104	2,103,475	1,944,905	1,226,285	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	732,346

number of loans	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	Jul-22
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	1	6	5	5	5	14	12	7	7	7	3	4	3	4	6	5	5	6	4	4
Total 90+ days	-	1	6	5	5	5	14	12	7	7	7	3	4	3	4	6	5	5	6	4	4