

Performance E-MAC NL 2007-NHG II

Pool characteristics

Issuance volume	€ 600,000,000		
Total delinquencies 60+ days as per	25-Apr-23	0.00%	
Total delinquencies 90+ days as per	25-Apr-23	0.00%	
Percentage of non-Self Certified loans	Jul-07	Apr-23	
Percentage of Self Certified loans	99.7%	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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
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	826,844	807,870	805,768	803,850	716,917	701,797
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	139,998,558	133,670,601	125,338,570	117,516,087	112,965,206	109,622,482
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	140,824,402	134,478,271	126,144,337	118,319,937	113,682,124	110,324,278

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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	11	11	9	8	9	9	12	12	11	13	12	11	11	10	9	9	9	9	9	8	8
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	2,240	1,843	1,620	1,444	1,244	1,034	993	938	863	844
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	1,043	1,002	947	895	852

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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
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%	0.72%	0.55%	0.58%	0.47%	0.35%	0.00%
Total 60+ days	0.00%	0.07%	0.14%	0.18%	0.24%	0.22%	0.53%	0.55%	0.29%	0.52%	0.43%	0.32%	0.31%	0.25%	0.58%	0.72%	0.54%	0.58%	0.47%	0.35%	0.00%

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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
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	1,011,266	732,346	732,346	558,000	398,000	-
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	1,011,266	732,346	732,346	558,000	398,000	-

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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	3	6	7	8	7	16	15	7	12	8	5	4	3	6	6	4	4	3	2	-
Total 60+ days	-	3	6	7	8	7	16	15	7	12	8	5	4	3	6	6	4	4	3	2	-

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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
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%	0.17%	0.14%	0.17%	0.43%	0.42%	0.29%	0.31%	0.37%	0.16%	0.32%	0.25%	0.41%	0.72%	0.55%	0.58%	0.47%	0.15%	0.00%
Total 90+ days	0.00%	0.02%	0.14%	0.17%	0.14%	0.17%	0.43%	0.42%	0.29%	0.31%	0.37%	0.16%	0.31%	0.25%	0.41%	0.72%	0.54%	0.58%	0.47%	0.15%	0.00%

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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	1,011,266	732,346	732,346	558,000	171,000	-
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	1,011,266	732,346	732,346	558,000	171,000	-

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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	1	6	5	5	5	14	12	7	7	7	3	4	3	4	6	4	4	3	1	-
Total 90+ days	-	1	6	5	5	5	14	12	7	7	7	3	4	3	4	6	4	4	3	1	-