

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

**Pool characteristics**

Issuance volume	€ 600,000,000	
Total delinquencies 60+ days as per	25-Jan-24	0.18%
Total delinquencies 90+ days as per	25-Jan-24	0.00%
	Jul-07	Jan-24
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	Jan-22	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24
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	825,844	718,917	701,797	609,833	607,854	563,836
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	112,965,206	109,622,482	106,203,170	103,841,768	100,523,450
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	113,682,124	110,324,278	106,813,003	104,449,622	101,087,289

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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24
Self Certified	11	11	9	8	9	9	12	12	11	13	12	11	11	10	9	9	8	8	8	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	1,854	1,620	1,444	1,244	1,034	863	844	823	809
Total	2,757	3,483	3,438	3,347	3,220	3,066	2,952	2,809	2,665	2,496	2,240	1,854	1,631	1,454	1,253	1,043	871	852	831	817	795

**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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24
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%	0.35%	0.00%	0.15%	0.33%	0.18%
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%	0.72%	0.35%	0.00%	0.15%	0.33%	0.18%

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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24
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	398,000	-	160,000	345,800	185,800
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	398,000	-	160,000	345,800	185,800

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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	3	6	7	8	7	16	15	7	12	8	5	4	3	6	6	2	-	1	2	1
Total 60+ days	-	3	6	7	8	7	16	15	7	12	8	5	4	3	6	6	2	-	1	2	1

**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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24
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%	0.72%	0.15%	0.00%	0.00%	0.15%	0.00%
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%	0.72%	0.15%	0.00%	0.00%	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	171,000	-	-	160,000	-
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	171,000	-	-	160,000	-

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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	1	6	5	5	5	14	12	7	7	7	3	4	3	4	6	1	-	-	1	-
Total 90+ days	-	1	6	5	5	5	14	12	7	7	7	3	4	3	4	6	1	-	-	1	-