

**Performance E-MAC NL 2005-NHG II**

<b>Pool characteristics</b>				€ 600,000,000
Issuance volume				
Total delinquencies 60+ days as per	25-Jul-24			0.74%
Total delinquencies 90+ days as per	25-Jul-24			0.74%
Percentage of non-Self Certified loans			Jul-05	Jul-24
			100.0%	99.9%
Percentage of Self Certified loans			0.0%	0.1%

<b>Total</b>		Jul-05	Jan-06	Jan-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	Apr-24	Jul-24
<b>Principal amounts</b>																										
Self Certified		-	-	-	303,000	303,000	190,000	-	-	83,934	83,934	148,421	148,421	218,094	218,094	218,094	218,094	218,094	281,757	281,757	158,515	94,853	94,853	94,853	94,853	
Non-Self Certified		314,202,805	593,431,214	571,733,272	535,611,452	493,152,977	463,172,806	415,615,641	358,044,868	328,679,425	306,919,690	280,966,636	250,192,535	225,916,674	196,413,817	174,048,445	154,314,495	133,695,534	114,899,843	96,614,444	94,166,183	91,443,200	88,714,573	86,371,355	84,663,607	
<b>Total</b>		314,202,805	593,431,214	571,733,272	535,914,452	493,455,977	463,362,806	415,615,641	358,044,868	328,763,359	307,002,624	281,115,056	250,340,956	226,134,768	196,631,911	174,266,539	154,532,589	133,913,628	115,181,599	96,896,201	94,324,699	91,538,053	88,809,425	86,466,208	84,758,459	
<b>Number of loans</b>																										
Self Certified		-	-	-	2	2	-	-	-	1	1	2	2	4	4	4	4	4	4	5	5	3	2	2	2	
Non-Self Certified		2,015	3,772	3,640	3,421	3,150	2,959	2,667	2,326	2,153	2,026	1,875	1,691	1,548	1,381	1,229	1,108	981	862	744	727	710	693	678		
<b>Total</b>		2,015	3,772	3,640	3,423	3,152	2,960	2,667	2,326	2,154	2,027	1,877	1,693	1,552	1,385	1,233	1,112	985	867	749	730	712	695	680		
<b>60+ days Delinquencies</b>																										
<b>Percentages</b>																										
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%	0.00%	0.00%	0.00%	
Non-Self Certified		0.09%	0.22%	0.49%	0.41%	0.35%	0.26%	0.40%	0.76%	1.10%	1.04%	0.93%	0.87%	0.83%	0.62%	0.45%	0.71%	0.82%	0.79%	1.10%	0.84%	0.55%	1.01%	0.92%	0.73%	
<b>Total 60+ days</b>		0.09%	0.22%	0.49%	0.41%	0.35%	0.26%	0.40%	0.76%	1.10%	1.04%	0.93%	0.87%	0.83%	0.62%	0.45%	0.71%	0.82%	0.79%	1.09%	0.84%	0.55%	1.01%	0.92%	0.73%	
<b>Principal amounts</b>																										
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Non-Self Certified		269,141	1,287,410	2,794,411	2,176,025	1,702,691	1,212,630	1,659,013	2,725,752	3,604,103	3,201,912	2,821,530	2,187,077	1,431,903	1,226,470	776,376	2,091,838	1,104,410	907,287	1,059,227	790,896	503,896	895,996	794,856	617,896	
<b>Total 60+ days</b>		269,141	1,287,410	2,794,411	2,176,025	1,702,691	1,212,630	1,659,013	2,725,752	3,604,103	3,201,912	2,821,530	2,187,077	1,431,903	1,226,470	776,376	2,091,838	1,104,410	907,287	1,059,227	790,896	503,896	895,996	794,856	617,896	
<b>Number of loans</b>																										
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Non-Self Certified		2	10	21	17	14	10	12	20	28	25	18	17	11	9	6	7	7	6	7	5	3	6	5	4	
<b>Total 60+ days</b>		2	10	21	17	14	10	12	20	28	25	18	17	11	9	6	7	7	6	7	5	3	6	5	4	
<b>90+ days Delinquencies</b>																										
<b>Percentages</b>																										
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%	0.00%	0.00%	0.00%	
Non-Self Certified		0.04%	0.12%	0.44%	0.34%	0.25%	0.24%	0.33%	0.53%	1.00%	0.86%	0.62%	0.36%	0.51%	0.45%	0.07%	0.39%	0.73%	0.57%	0.80%	0.66%	0.21%	0.59%	0.69%	0.49%	
<b>Total 90+ days</b>		0.04%	0.12%	0.44%	0.34%	0.25%	0.24%	0.33%	0.53%	1.00%	0.86%	0.62%	0.36%	0.50%	0.45%	0.07%	0.39%	0.73%	0.57%	0.80%	0.66%	0.21%	0.59%	0.69%	0.49%	
<b>Principal amounts</b>																										
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Non-Self Certified		140,341	702,618	2,493,400	1,796,035	1,249,545	1,114,778	1,351,213	1,883,288	3,298,868	2,635,052	1,741,191	909,545	1,141,903	883,945	114,000	608,710	872,126	653,300	772,331	617,896	190,000	519,036	594,856	417,896	
<b>Total 90+ days</b>		140,341	702,618	2,493,400	1,796,035	1,249,545	1,114,778	1,351,213	1,883,288	3,298,868	2,635,052	1,741,191	909,545	1,141,903	883,945	114,000	608,710	872,126	653,300	772,331	617,896	190,000	519,036	594,856	417,896	
<b>Number of loans</b>																										
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Non-Self Certified		1	5	19	15	10	9	10	14	26	21	12	7	9	7	1	4	6	4	4	5	4	1	4	3	
<b>Total 90+ days</b>		1	5	19	15	10	9	10	14	26	21	12	7	9	7	1	4	6	4	4	5	4	1	4	3	