

Performance E-MAC NL 2007-NHG II

Pool characteristics		€ 600,000,000	
Issuance volume		28-Apr-26	0.64%
Total delinquencies 60+ days per		28-Apr-26	0.64%
Total delinquencies 90+ days per			
		Jul-07	Apr-26
Percentage of non-Self Certified loans		99.7%	99.4%
Percentage of Self Certified loans		0.3%	0.6%

Total		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	Jan-24	Jan-25	Apr-25	Jul-25	Oct-25	Jan-26	Apr-26
Principal amounts																									
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	1,084,451	910,006	861,272	825,844	716,917	563,838	547,470	509,851	517,172	482,724	475,179	468,557
Non-Self Certified		487,357,855	505,623,473	576,155,257	560,793,512	537,688,938	509,405,742	486,444,785	457,906,921	428,337,359	394,238,382	347,026,368	291,420,970	241,467,165	210,810,864	175,050,099	139,988,556	112,965,206	100,523,450	88,533,328	86,471,799	83,469,806	81,169,496	79,567,156	77,870,142
Total		488,911,078	587,165,365	577,342,831	561,776,134	538,665,457	510,350,324	487,651,011	458,992,001	429,370,096	395,418,551	348,144,834	282,472,192	242,934,616	211,720,870	175,911,371	140,824,402	113,682,124	101,087,289	89,080,798	86,861,650	83,926,978	81,682,220	80,032,936	78,338,799
Number of loans																									
Self Certified		11	11	9	8	8	9	12	12	11	13	12	11	11	10	9	8	8	8	8	8	9	8	8	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	1,843	1,620	1,444	1,244	1,034	863	787	709	693	671	656	641	
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	795	717	701	680	664	649	
60+ days Delinquencies																									
Percentages																									
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		0.00%	0.07%	0.14%	0.16%	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%	0.18%	0.19%	0.29%	0.40%	0.41%	0.80%	0.64%
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%	0.18%	0.19%	0.29%	0.39%	0.41%	0.79%	0.64%
Principal amounts																									
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified		-	389,700	804,930	1,021,091	1,307,988	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	1,011,266	398,000	185,800	171,000	250,881	331,000	331,000	633,657	501,000
Total 60+ days		-	389,700	804,930	1,021,091	1,307,988	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	1,011,266	398,000	185,800	171,000	250,881	331,000	331,000	633,657	501,000
Number of loans																									
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified		-	3	6	7	8	7	16	15	7	12	8	5	4	3	6	6	2	1	1	2	2	2	4	3
Total 60+ days		-	3	6	7	8	7	16	15	7	12	8	5	4	3	6	6	2	1	1	2	2	2	4	3
90+ days Delinquencies																									
Percentages																									
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		0.00%	0.02%	0.14%	0.12%	0.14%	0.17%	0.43%	0.42%	0.20%	0.31%	0.37%	0.16%	0.18%	0.25%	0.41%	0.72%	0.15%	0.00%	0.19%	0.20%	0.40%	0.41%	0.42%	0.64%
Total 90+ days		0.00%	0.02%	0.14%	0.12%	0.14%	0.17%	0.43%	0.42%	0.20%	0.31%	0.37%	0.16%	0.18%	0.25%	0.41%	0.72%	0.15%	0.00%	0.19%	0.20%	0.39%	0.41%	0.41%	0.64%
Principal amounts																									
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	1,011,266	171,000	-	171,000	171,000	331,000	331,000	331,000	501,000
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	1,011,266	171,000	-	171,000	171,000	331,000	331,000	331,000	501,000
Number of loans																									
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified		-	1	6	5	5	5	14	12	7	7	7	3	4	3	4	6	1	-	1	1	2	2	2	3
Total 90+ days		-	1	6	5	5	5	14	12	7	7	7	3	4	3	4	6	1	-	1	1	2	2	3	