E-MAC Program - Compartment NL 2007-I Investor report July 2026

Cashflow analysis for the period

Total interest received	702,550	
Interest received on transaction accounts	12,337	
Liquidity available	3,600,000	
Reserve account available	1,200,000	
Receivables under hedging arrangements	106,984	
Total funds available		5,621,872
Company management expenses	5,760	
MPT fee	14,299	
Administration fee	1,282	
Third party fees	27,456	
Floating Rate GIC Interest Senior Amount	-	
Liquidity Facility Commitment Fee Senior Amount	6,300	
Interest on Liquidity Facility Standby Loan	-	
Payments under hedging arrangements	356,785	
Redemption on Class E-notes	-	
Interest on the Notes	403,690	
Shortfall Class D PDL Repayment	-	
Liquidity Facility Commitment Fee Subordinated Amount	6,300	
Floating Rate GIC Interest Junior Amount	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		821,872
Available after distribution of funds		4,800,000
Undrawn Liquidity Facility	3,600,000	
Liquidity Facility Standby Loan as per 27th July 2026	-	
Repayment Liquidity Facility Standby Loan	-	
Reserve account	1,200,000	
Available liquidity		4,800,000
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transaction	
Unpaid Swap Subordinated Amount	27,214,957

Collateral

Starting principal balance	69,154,601	
Total Further Advances bought in April 2026	-	
Repurchase of loans	-	
Total Principal redemptions and repayments	(2,547,814)	
Losses for the period	-	
Ending principal balance		66,606,786.48
Balance Reset Participation	-	
Total balance collateral E-MAC NL 2007-I		66,606,786
Redemptions reserved for purchase Further Advances on July 2026		-
Total balance Put Option Notes E-MAC NL 2007-I		66,606,786

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1	-	-	-	-
Class A2	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Total	-	-	-	-

Performance

	Last period	This period	Since issue
Prepayment rate	5.65%	13.68%	10.69%

Delinquency table	Number of loans	Balance	Percentage of total
Current	399	64,779,715	97.26%
31 - 60 days	2	275,250	0.41%
61 - 90 days	2	472,000	0.71%
91 - 120 days	2	503,800	0.76%
120+ days	3	576,021	0.86%
In repossession	-	-	0.00%
Total	408	66,606,786	100.00%

	Last period	This period	Recovered	Total loss balance
Aggregate principal losses	-	-	13,632	5,974,550

Characteristics

Number of borrowers	408			
Number of loanparts	668			
	(weighted) average	Minimum	Maximum	
Loan size borrower	163,252	3,805	765,000	
Loan part size	99,711	1,000	765,000	
Coupon	4.16%	2.09%	7.05%	
Remaining maturity (months)	122	1	195	
Remaining interest period (months)	33	1	139	
Original interest period (months)	173	1	360	
Seasoning (months)	192.1	2.0	267.0	
Loan to Original Foreclosure Value (2)	85.9%	0.3%	127.8%	* Calculation includes Bridge loans

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,604,458	2.41%	52	7.78%	30,854.96	4.10%	116.35
Hybride (switch)	99,878	0.15%	4	0.60%	24,969.58	3.90%	94.23
Interest Only	55,442,230	83.24%	489	73.20%	113,378.79	4.16%	124.35
Investment	552,690	0.83%	10	1.50%	55,268.96	4.67%	125.41
Life	7,655,337	11.49%	90	13.47%	85,059.30	4.16%	103.74
Savings	278,779	0.42%	7	1.05%	39,825.58	4.67%	101.26
STAR Aflossingsvrij	313,586	0.47%	7	1.05%	44,797.99	4.68%	127.56
Universal Life	659,829	0.99%	9	1.35%	73,314.32	3.74%	119.41
Total	66,606,786	100.00%	668	100.00%	99,710.76	4.16%	121.62

Interest Term

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
1		3,965,779	5.95%	30	4.49%	132,192.64	4.17%	121.01
1	12	2,492,948	3.74%	20	2.99%	124,647.40	4.84%	122.39
12	24	-	0.00%	-	0.00%	-	0.00%	-
24	36	457,990	0.69%	3	0.45%	152,663.33	6.09%	126.87
36	48	-	0.00%	-	0.00%	-	0.00%	-
48	60	2,483,884	3.73%	25	3.74%	99,355.34	4.24%	127.81
60	72	1,552,244	2.33%	9	1.35%	172,471.52	5.59%	117.62
72	84	895,059	1.34%	11	1.65%	81,369.03	3.22%	126.79
84	96	-	0.00%	-	0.00%	-	0.00%	-
96	108	-	0.00%	-	0.00%	-	0.00%	-
108	120	22,300,794	33.48%	216	32.34%	103,244.42	3.40%	124.70
120	132	-	0.00%	-	0.00%	-	0.00%	-
132	144	62,478	0.09%	1	0.15%	62,478.13	3.34%	127.00
144	156	-	0.00%	-	0.00%	-	0.00%	-
156	168	-	0.00%	-	0.00%	-	0.00%	-
168	180	3,989,421	5.99%	35	5.24%	113,983.45	3.26%	120.73
180	192	-	0.00%	-	0.00%	-	0.00%	-
192	204	-	0.00%	-	0.00%	-	0.00%	-
204	216	-	0.00%	-	0.00%	-	0.00%	-
216	228	-	0.00%	-	0.00%	-	0.00%	-
228	240	20,520,232	30.81%	235	35.18%	87,320.14	4.69%	117.14
240	252	-	0.00%	-	0.00%	-	0.00%	-
252	264	-	0.00%	-	0.00%	-	0.00%	-
264	276	-	0.00%	-	0.00%	-	0.00%	-
276	288	-	0.00%	-	0.00%	-	0.00%	-
288	300	872,517	1.31%	13	1.95%	67,116.68	4.74%	91.67
300	312	-	0.00%	-	0.00%	-	0.00%	-
312	324	-	0.00%	-	0.00%	-	0.00%	-
324	336	-	0.00%	-	0.00%	-	0.00%	-
336	348	-	0.00%	-	0.00%	-	0.00%	-
348	360	7,013,440	10.53%	70	10.48%	100,192.01	4.88%	126.86
360	>	-	0.00%	-	0.00%	-	0.00%	-
Total		66,606,786	100.00%	668	100.00%	99,710.76	4.16%	121.62

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.50%	1,337,134	2.01%	17	2.54%	78,654.92	2.37%	124.42
2.50%	2.75%	1,807,683	2.71%	20	2.99%	90,384.17	2.67%	127.05
2.75%	3.00%	6,123,238	9.19%	59	8.83%	103,783.70	2.91%	125.45
3.00%	3.25%	7,446,819	11.18%	72	10.78%	103,428.04	3.15%	122.99
3.25%	3.50%	4,335,737	6.51%	42	6.29%	103,231.84	3.41%	121.65
3.50%	3.75%	4,471,276	6.71%	40	5.99%	111,781.91	3.66%	123.26
3.75%	4.00%	2,477,793	3.72%	21	3.14%	117,990.15	3.86%	125.54
4.00%	4.25%	3,691,054	5.54%	27	4.04%	136,705.71	4.19%	125.10
4.25%	4.50%	2,544,281	3.82%	33	4.94%	77,099.42	4.48%	126.95
4.50%	4.75%	14,360,334	21.56%	153	22.90%	93,858.39	4.68%	114.62
4.75%	5.00%	10,929,677	16.41%	118	17.66%	92,624.38	4.89%	120.20
5.00%	5.25%	2,877,466	4.32%	28	4.19%	102,766.63	5.11%	121.61
5.25%	5.50%	957,560	1.44%	8	1.20%	119,694.99	5.43%	125.07
5.50%	5.75%	214,684	0.32%	3	0.45%	71,561.33	5.61%	130.15
5.75%	6.00%	1,232,731	1.85%	9	1.35%	136,970.16	5.85%	129.46
6.00%	6.25%	1,053,547	1.58%	8	1.20%	131,693.43	6.12%	127.29
6.25%	6.50%	352,866	0.53%	5	0.75%	70,573.17	6.43%	127.10
6.50%	6.75%	-	0.00%	-	0.00%	-	0.00%	-
6.75%	7.00%	277,905	0.42%	4	0.60%	69,476.24	6.87%	128.00
7.00%	7.25%	115,000	0.17%	1	0.15%	115,000.00	7.05%	128.00
7.25%	7.50%	-	0.00%	-	0.00%	-	0.00%	-
7.50%	>	-	0.00%	-	0.00%	-	0.00%	-
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		66,606,786	100.00%	668	100.00%	99,710.76	4.16%	121.62

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floating		4,286,438	6.44%	33	4.94%	129,892.05	4.07%	119.16
<	01/01/2027	6,907,719	10.37%	66	9.88%	104,662.41	4.39%	116.83
01/01/2027	01/01/2028	33,309,191	50.01%	352	52.69%	94,628.38	4.23%	120.78
01/01/2028	01/01/2029	3,197,140	4.80%	32	4.79%	99,910.64	4.41%	126.61
01/01/2029	01/01/2030	2,315,794	3.48%	25	3.74%	92,631.77	3.38%	119.86
01/01/2030	01/01/2031	1,054,016	1.58%	13	1.95%	81,078.14	3.64%	127.59
01/01/2031	01/01/2032	1,919,337	2.88%	17	2.54%	112,902.16	3.81%	108.84
01/01/2032	01/01/2033	1,968,987	2.96%	21	3.14%	93,761.31	4.35%	100.25
01/01/2033	01/01/2034	389,999	0.59%	3	0.45%	129,999.67	3.63%	105.07
01/01/2034	01/01/2035	431,155	0.65%	4	0.60%	107,788.68	3.12%	117.50
01/01/2035	01/01/2036	462,877	0.69%	4	0.60%	115,719.25	2.88%	125.50
01/01/2036	01/01/2037	1,299,593	1.95%	12	1.80%	108,299.44	4.33%	125.00
01/01/2037	01/01/2038	9,039,856	13.57%	85	12.72%	106,351.25	4.39%	127.79
01/01/2038	01/01/2039	24,684	0.04%	1	0.15%	24,684.00	5.65%	139.00
01/01/2039	01/01/2040	-	0.00%	-	0.00%	-	0.00%	-
01/01/2040	01/01/2041	-	0.00%	-	0.00%	-	0.00%	-
01/01/2041	01/01/2042	-	0.00%	-	0.00%	-	0.00%	-
01/01/2042	01/01/2043	-	0.00%	-	0.00%	-	0.00%	-
01/01/2043	01/01/2044	-	0.00%	-	0.00%	-	0.00%	-
01/01/2044	01/01/2045	-	0.00%	-	0.00%	-	0.00%	-
01/01/2045	01/01/2046	-	0.00%	-	0.00%	-	0.00%	-
01/01/2046	01/01/2047	-	0.00%	-	0.00%	-	0.00%	-
01/01/2047	01/01/2048	-	0.00%	-	0.00%	-	0.00%	-
01/01/2048	01/01/2049	-	0.00%	-	0.00%	-	0.00%	-
01/01/2049	01/01/2050	-	0.00%	-	0.00%	-	0.00%	-
01/01/2050	01/01/2051	-	0.00%	-	0.00%	-	0.00%	-
01/01/2051	01/01/2052	-	0.00%	-	0.00%	-	0.00%	-
01/01/2052	01/01/2053	-	0.00%	-	0.00%	-	0.00%	-
01/01/2053	01/01/2054	-	0.00%	-	0.00%	-	0.00%	-
01/01/2054	01/01/2055	-	0.00%	-	0.00%	-	0.00%	-
01/01/2055	01/01/2056	-	0.00%	-	0.00%	-	0.00%	-
01/01/2056	>	-	0.00%	-	0.00%	-	0.00%	-
Total		66,606,786	100.00%	668	100.00%	99,710.76	4.16%	121.62

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2026 - 31-Dec-2026	50,400	0.08%	1	0.15%	50,400.00	4.90%	3.00)
01-Jan-2027 - 31-Dec-2027	591,385	0.89%	9	1.35%	65,709.43	4.75%	9.89
01-Jan-2028 - 31-Dec-2028	157,227	0.24%	2	0.30%	78,613.56	4.59%	22.23
01-Jan-2029 - 31-Dec-2029	420,849	0.63%	9	1.35%	46,760.99	4.25%	34.33
01-Jan-2030 - 31-Dec-2030	255,720	0.38%	4	0.60%	63,929.96	4.81%	42.25
01-Jan-2031 - 31-Dec-2031	800,977	1.20%	10	1.50%	80,097.70	4.47%	57.58
01-Jan-2032 - 31-Dec-2032	1,448,200	2.17%	20	2.99%	72,410.02	4.11%	67.75
01-Jan-2033 - 31-Dec-2033	522,314	0.78%	9	1.35%	58,034.88	4.24%	81.94
01-Jan-2034 - 31-Dec-2034	1,438,310	2.16%	16	2.40%	89,894.38	4.26%	92.61
01-Jan-2035 - 31-Dec-2035	920,547	1.38%	9	1.35%	102,283.01	4.25%	105.69
01-Jan-2036 - 31-Dec-2036	3,130,404	4.70%	37	5.54%	84,605.50	3.93%	123.61
01-Jan-2037 - 31-Dec-2037	56,731,410	85.17%	536	80.24%	105,842.18	4.15%	127.62
01-Jan-2038 - 31-Dec-2038	79,044	0.12%	3	0.45%	26,347.91	5.60%	140.06
01-Jan-2039 - 31-Dec-2039	20,000	0.03%	1	0.15%	20,000.00	6.45%	155.00
01-Jan-2040 - 31-Dec-2040	10,000	0.02%	1	0.15%	10,000.00	5.45%	173.00
01-Jan-2042 - 31-Dec-2042	30,000	0.05%	1	0.15%	30,000.00	5.85%	195.00
Total	66,606,786	100.00%	668	100.00%	99,710.76	4.16%	121.62

Loanpart to Foreclosure Value

from	until	Value	As % of total	no. loanparts	As % of total	Average Loan Parts	WAC	WAM
NHG		-	0.00%	-	0.00%	-	0.00%	-
<	50%	8,010,564	12.03%	127	19.01%	63,075.31	4.04%	122.90
50%	55%	2,249,091	3.38%	27	4.04%	83,299.67	3.98%	124.73
55%	60%	3,872,812	5.81%	30	4.49%	129,093.72	4.09%	116.61
60%	65%	1,579,576	2.37%	21	3.14%	75,217.92	4.05%	105.03
65%	70%	2,747,715	4.13%	30	4.49%	91,590.49	4.35%	124.33
70%	75%	3,721,177	5.59%	26	3.89%	143,122.19	3.58%	122.75
75%	80%	3,018,307	4.53%	28	4.19%	107,796.68	4.00%	121.00
80%	85%	6,872,789	10.32%	48	7.19%	143,183.10	4.13%	125.84
85%	90%	4,266,328	6.41%	40	5.99%	106,658.20	4.56%	122.42
90%	95%	6,566,539	9.86%	48	7.19%	136,802.90	4.61%	123.41
95%	100%	2,935,564	4.41%	30	4.49%	97,852.13	3.94%	110.52
100%	105%	1,582,671	2.38%	20	2.99%	79,133.57	4.11%	116.20
105%	110%	1,708,322	2.56%	20	2.99%	85,416.11	4.39%	122.13
110%	115%	2,361,778	3.55%	25	3.74%	94,471.11	4.42%	116.24
115%	120%	4,958,619	7.44%	43	6.44%	115,316.73	4.28%	121.92
120%	125%	9,473,057	14.22%	97	14.52%	97,660.38	4.05%	123.88
125%	>	681,877	1.02%	8	1.20%	85,234.63	3.97%	128.04
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		66,606,786	100.00%	668	100.00%	99,710.76	4.16%	121.62

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	2,059,238	3.09%	11	2.70%	187,203.45	3.85%	119.07
Utrecht	4,829,346	7.25%	28	6.86%	172,476.65	4.00%	126.32
Zeeland	1,467,010	2.20%	11	2.70%	133,364.52	4.84%	110.39
Zuid-Holland	12,416,492	18.64%	82	20.10%	151,420.63	4.33%	121.40
Flevoland	1,642,228	2.47%	10	2.45%	164,222.84	4.08%	122.79
Friesland	3,237,694	4.86%	20	4.90%	161,884.68	3.68%	124.52
Gelderland	8,289,685	12.45%	42	10.29%	197,373.46	4.33%	123.89
Groningen	2,560,984	3.84%	17	4.17%	150,646.10	4.04%	124.98
Limburg	3,220,197	4.83%	24	5.88%	134,174.86	4.20%	114.39
Noord-Brabant	9,796,649	14.71%	69	16.91%	141,980.43	4.18%	122.03
Noord-Holland	9,512,101	14.28%	54	13.24%	176,150.02	4.08%	120.57
Overijssel	7,575,162	11.37%	40	9.80%	189,379.06	4.08%	120.59
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Total	66,606,786	100.00%	408	100.00%	163,251.93	4.16%	121.62

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single Family House	60,436,046	90.74%	362	88.73%	166,950.40	4.18%	121.51
Shop/House	221,913	0.33%	2	0.49%	110,956.59	4.57%	125.01
Condominium	5,204,639	7.81%	40	9.80%	130,115.97	4.05%	122.79
Recreational Home	110,000	0.17%	1	0.25%	110,000.00	3.30%	100.97
Farm House	313,800	0.47%	1	0.25%	313,800.00	3.09%	129.00
Condominium with garage	320,389	0.48%	2	0.49%	160,194.40	3.54%	120.42
Unknown	-	0.00%	-	0.00%	-	0.00%	-
Total	66,606,786	100.00%	408	100.00%	163,251.93	4.16%	121.62

Net Size

Net Size		Value	As % of total	no.of loans	As % of total	Average Loans	WAC	WAM
<	0	-	0.00%	-	0.00%	-	0.00%	-
0	25,000	156,848	0.24%	15	3.68%	10,456.54	4.17%	112.93
25,000	50,000	1,057,860	1.59%	26	6.37%	40,686.92	3.93%	123.81
50,000	75,000	1,233,993	1.85%	19	4.66%	64,946.98	3.93%	124.53
75,000	100,000	3,257,961	4.89%	37	9.07%	88,052.99	4.17%	124.13
100,000	125,000	5,931,044	8.90%	52	12.75%	114,058.53	4.09%	117.92
125,000	150,000	6,855,644	10.29%	49	12.01%	139,911.11	4.16%	120.92
150,000	175,000	9,116,516	13.69%	56	13.73%	162,794.93	4.18%	121.77
175,000	200,000	9,627,407	14.45%	51	12.50%	188,772.69	4.31%	123.78
200,000	225,000	5,889,238	8.84%	28	6.86%	210,329.91	4.06%	120.66
225,000	250,000	4,498,861	6.75%	19	4.66%	236,782.13	3.85%	124.17
250,000	275,000	4,161,161	6.25%	16	3.92%	260,072.56	4.06%	119.35
275,000	300,000	3,734,298	5.61%	13	3.19%	287,253.67	4.41%	114.57
300,000	325,000	2,215,300	3.33%	7	1.72%	316,471.43	4.19%	125.13
325,000	350,000	345,700	0.52%	1	0.25%	345,700.00	3.15%	128.58
350,000	375,000	1,065,848	1.60%	3	0.74%	355,282.54	3.69%	116.03
375,000	400,000	1,551,856	2.33%	4	0.98%	387,963.88	4.30%	123.93
400,000	425,000	844,000	1.27%	2	0.49%	422,000.00	4.83%	129.00
425,000	450,000	1,764,927	2.65%	4	0.98%	441,231.82	4.00%	127.74
450,000	475,000	911,327	1.37%	2	0.49%	455,663.49	4.84%	127.19
475,000	500,000	490,000	0.74%	1	0.25%	490,000.00	3.20%	128.00
500,000	525,000	-	0.00%	-	0.00%	-	0.00%	-
525,000	550,000	530,000	0.80%	1	0.25%	530,000.00	4.75%	126.00
550,000	575,000	-	0.00%	-	0.00%	-	0.00%	-
575,000	600,000	-	0.00%	-	0.00%	-	0.00%	-
600,000	625,000	602,000	0.90%	1	0.25%	602,000.00	4.60%	90.82
625,000	650,000	-	0.00%	-	0.00%	-	0.00%	-
650,000	>	765,000	1.15%	1	0.25%	765,000.00	4.75%	128.00
Total		66,606,786	100.00%	408	100.00%	163,251.93	4.16%	121.62