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

Cashflow analysis for the period

Total interest received	717,273	
Interest received on transaction accounts	14,713	
Liquidity available	3,600,000	
Reserve account available	1,200,000	
Receivables under hedging arrangements	120,107	
Total funds available		5,652,093
Company management expenses	3,426	
MPT fee	13,910	
Administration fee	1,249	
Third party fees	47,631	
Floating Rate GIC Interest Senior Amount	-	
Liquidity Facility Commitment Fee Senior Amount	6,440	
Interest on Liquidity Facility Standby Loan	-	
Payments under hedging arrangements	153,220	
Redemption on Class E-notes	-	
Interest on the Notes	450,410	
Shortfall Class D PDL Repayment	498	
Liquidity Facility Commitment Fee Subordinated Amount	-	
Floating Rate GIC Interest Junior Amount	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		676,783
Available after distribution of funds		4,975,310
Undrawn Liquidity Facility	3,600,000	
Liquidity Facility Standby Loan as per 27th October 2026	-	
Repayment Liquidity Facility Standby Loan	-	
Reserve account	1,375,310	
Available liquidity		4,975,310
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transaction	
Unpaid Swap Subordinated Amount	27,406,644

Collateral

Starting principal balance	66,606,786	
Total Further Advances bought in July 2026	-	
Repurchase of loans	-	
Total Principal redemptions and repayments	(2,595,355)	
Losses for the period	(498)	
Ending principal balance		64,010,933.18
Balance Reset Participation	-	
Total balance collateral E-MAC NL 2007-I		64,010,933
Redemptions reserved for purchase Further Advances on October 2026		-
Total balance Put Option Notes E-MAC NL 2007-I		64,010,933

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	-	498	498	-
Total	-	498	498	-

Performance

	Last period	This period	Since issue
Prepayment rate	13.68%	14.42%	10.74%

Delinquency table	Number of loans	Balance	Percentage of total
Current	386	61,574,300	96.19%
31 - 60 days	1	765,000	1.20%
61 - 90 days	2	275,250	0.43%
91 - 120 days	2	503,800	0.79%
120+ days	4	892,584	1.39%
In repossession	-	-	0.00%
Total	395	64,010,933	100.00%

	Last period	This period	Recovered	Total loss balance
Aggregate principal losses	-	498	52,101	5,922,947

Characteristics

Number of borrowers	395			
Number of loanparts	644			
	(weighted) average	Minimum	Maximum	
Loan size borrower	162,053	3,805	765,000	
Loan part size	99,396	1,000	765,000	
Coupon	4.28%	2.09%	7.05%	
Remaining maturity (months)	119	1	192	
Remaining interest period (months)	40	1	240	
Original interest period (months)	170	1	360	
Seasoning (months)	194.5	5.0	270.0	
Loan to Original Foreclosure Value (2)	85.5%	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	1,500,538	2.34%	50	7.76%	30,010.76	4.11%	114.14
Hybride (switch)	94,964	0.15%	4	0.62%	23,740.94	3.86%	93.40
Interest Only	53,548,933	83.66%	473	73.45%	113,211.28	4.29%	121.34
Investment	501,587	0.78%	9	1.40%	55,731.91	4.82%	123.47
Life	7,192,527	11.24%	86	13.35%	83,634.03	4.22%	103.18
Savings	198,969	0.31%	6	0.93%	33,161.53	4.44%	91.06
STAR Aflossingsvrij	313,586	0.49%	7	1.09%	44,797.99	4.68%	124.56
Universal Life	659,829	1.03%	9	1.40%	73,314.32	3.78%	116.41
Total	64,010,933	100.00%	644	100.00%	99,395.86	4.28%	118.97

Interest Term

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
1		3,859,783	6.03%	30	4.66%	128,659.42	4.39%	119.24
1	12	2,685,666	4.20%	22	3.42%	122,075.73	5.07%	116.83
12	24	-	0.00%	-	0.00%	-	0.00%	-
24	36	523,990	0.82%	4	0.62%	130,997.50	6.03%	111.67
36	48	-	0.00%	-	0.00%	-	0.00%	-
48	60	2,324,422	3.63%	24	3.73%	96,850.92	5.45%	120.99
60	72	1,567,808	2.45%	10	1.55%	156,780.80	5.59%	114.13
72	84	966,090	1.51%	12	1.86%	80,507.50	3.40%	120.16
84	96	-	0.00%	-	0.00%	-	0.00%	-
96	108	-	0.00%	-	0.00%	-	0.00%	-
108	120	22,074,005	34.48%	212	32.92%	104,122.67	3.53%	121.98
120	132	-	0.00%	-	0.00%	-	0.00%	-
132	144	61,242	0.10%	1	0.16%	61,242.31	3.34%	124.00
144	156	-	0.00%	-	0.00%	-	0.00%	-
156	168	-	0.00%	-	0.00%	-	0.00%	-
168	180	3,983,214	6.22%	35	5.43%	113,806.12	3.26%	117.77
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	18,267,401	28.54%	212	32.92%	86,166.99	4.77%	115.78
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	870,307	1.36%	13	2.02%	66,946.69	4.74%	88.71
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	6,827,005	10.67%	69	10.71%	98,942.09	4.86%	123.84
360	>	-	0.00%	-	0.00%	-	0.00%	-
Total		64,010,933	100.00%	644	100.00%	99,395.86	4.28%	118.97

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.50%	1,315,449	2.06%	16	2.48%	82,215.55	2.37%	121.50
2.50%	2.75%	1,793,721	2.80%	20	3.11%	89,686.04	2.67%	124.04
2.75%	3.00%	5,567,221	8.70%	56	8.70%	99,414.66	2.90%	122.96
3.00%	3.25%	6,383,861	9.97%	65	10.09%	98,213.25	3.15%	120.71
3.25%	3.50%	3,425,701	5.35%	32	4.97%	107,053.17	3.39%	114.48
3.50%	3.75%	4,599,786	7.19%	42	6.52%	109,518.71	3.64%	122.36
3.75%	4.00%	1,707,338	2.67%	14	2.17%	121,952.75	3.87%	121.33
4.00%	4.25%	4,093,432	6.39%	29	4.50%	141,152.82	4.17%	122.49
4.25%	4.50%	1,377,898	2.15%	23	3.57%	59,908.62	4.49%	123.98
4.50%	4.75%	12,618,424	19.71%	139	21.58%	90,780.03	4.68%	114.00
4.75%	5.00%	10,021,544	15.66%	106	16.46%	94,542.87	4.89%	118.00
5.00%	5.25%	2,529,935	3.95%	29	4.50%	87,239.15	5.13%	111.45
5.25%	5.50%	1,917,861	3.00%	19	2.95%	100,940.06	5.38%	118.23
5.50%	5.75%	1,697,268	2.65%	16	2.48%	106,079.24	5.62%	115.43
5.75%	6.00%	2,006,438	3.13%	13	2.02%	154,341.36	5.87%	125.15
6.00%	6.25%	1,284,910	2.01%	9	1.40%	142,767.78	6.09%	124.25
6.25%	6.50%	917,241	1.43%	9	1.40%	101,915.65	6.43%	124.18
6.50%	6.75%	360,000	0.56%	2	0.31%	180,000.00	6.59%	123.00
6.75%	7.00%	277,905	0.43%	4	0.62%	69,476.24	6.87%	125.00
7.00%	7.25%	115,000	0.18%	1	0.16%	115,000.00	7.05%	125.00
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		64,010,933	100.00%	644	100.00%	99,395.86	4.28%	118.97

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floating		4,180,441	6.53%	33	5.12%	126,680.03	4.31%	117.58
<	01/01/2027	1,150,954	1.80%	14	2.17%	82,211.02	4.29%	111.57
01/01/2027	01/01/2028	33,141,418	51.77%	353	54.81%	93,885.04	4.22%	118.77
01/01/2028	01/01/2029	3,193,182	4.99%	32	4.97%	99,786.94	4.37%	123.55
01/01/2029	01/01/2030	2,345,804	3.66%	25	3.88%	93,832.17	3.51%	118.89
01/01/2030	01/01/2031	1,052,864	1.64%	13	2.02%	80,989.55	3.84%	124.47
01/01/2031	01/01/2032	2,831,734	4.42%	21	3.26%	134,844.47	4.70%	110.72
01/01/2032	01/01/2033	1,903,570	2.97%	20	3.11%	95,178.52	3.98%	108.62
01/01/2033	01/01/2034	461,834	0.72%	4	0.62%	115,458.44	4.00%	100.07
01/01/2034	01/01/2035	430,074	0.67%	4	0.62%	107,518.62	3.22%	111.56
01/01/2035	01/01/2036	462,877	0.72%	4	0.62%	115,719.25	2.89%	122.30
01/01/2036	01/01/2037	4,001,809	6.25%	36	5.59%	111,161.37	5.33%	121.09
01/01/2037	01/01/2038	8,829,687	13.79%	84	13.04%	105,115.32	4.30%	124.12
01/01/2038	01/01/2039	24,684	0.04%	1	0.16%	24,684.00	5.65%	136.00
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		64,010,933	100.00%	644	100.00%	99,395.86	4.28%	118.97

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	0.16%	50,400.00	4.90%	6.00
01-Jan-2027 - 31-Dec-2027	391,178	0.61%	8	1.24%	48,897.27	4.84%	7.39
01-Jan-2028 - 31-Dec-2028	157,227	0.25%	2	0.31%	78,613.56	4.95%	19.23
01-Jan-2029 - 31-Dec-2029	418,372	0.65%	9	1.40%	46,485.73	4.58%	31.34
01-Jan-2030 - 31-Dec-2030	251,626	0.39%	4	0.62%	62,906.51	5.02%	39.24
01-Jan-2031 - 31-Dec-2031	730,812	1.14%	9	1.40%	81,201.29	4.44%	54.18
01-Jan-2032 - 31-Dec-2032	1,443,945	2.26%	20	3.11%	72,197.23	4.13%	64.75
01-Jan-2033 - 31-Dec-2033	520,179	0.81%	9	1.40%	57,797.69	4.39%	78.93
01-Jan-2034 - 31-Dec-2034	1,241,383	1.94%	14	2.17%	88,670.23	4.43%	89.71
01-Jan-2035 - 31-Dec-2035	794,282	1.24%	7	1.09%	113,468.91	4.20%	101.70
01-Jan-2036 - 31-Dec-2036	2,890,053	4.51%	33	5.12%	87,577.37	4.03%	120.56
01-Jan-2037 - 31-Dec-2037	54,982,433	85.90%	522	81.06%	105,330.33	4.27%	124.60
01-Jan-2038 - 31-Dec-2038	79,044	0.12%	3	0.47%	26,347.91	5.60%	137.06
01-Jan-2039 - 31-Dec-2039	20,000	0.03%	1	0.16%	20,000.00	6.45%	152.00
01-Jan-2040 - 31-Dec-2040	10,000	0.02%	1	0.16%	10,000.00	5.45%	170.00
01-Jan-2042 - 31-Dec-2042	30,000	0.05%	1	0.16%	30,000.00	5.85%	192.00
Total	64,010,933	100.00%	644	100.00%	99,395.86	4.28%	118.97

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%	7,972,796	12.46%	130	20.19%	61,329.20	4.11%	119.88
50%	55%	2,217,168	3.46%	25	3.88%	88,686.73	3.98%	121.09
55%	60%	3,744,555	5.85%	28	4.35%	133,734.10	4.12%	113.77
60%	65%	1,906,385	2.98%	25	3.88%	76,255.41	4.38%	104.86
65%	70%	2,465,949	3.85%	25	3.88%	98,637.97	4.44%	122.77
70%	75%	3,792,682	5.93%	29	4.50%	130,782.12	4.25%	119.75
75%	80%	2,684,613	4.19%	25	3.88%	107,384.51	4.08%	115.90
80%	85%	6,373,897	9.96%	42	6.52%	151,759.46	4.21%	124.52
85%	90%	4,259,397	6.65%	39	6.06%	109,215.31	4.63%	120.59
90%	95%	6,574,364	10.27%	48	7.45%	136,965.91	4.70%	120.28
95%	100%	2,032,561	3.18%	24	3.73%	84,690.05	3.73%	111.71
100%	105%	1,576,987	2.46%	20	3.11%	78,849.37	4.21%	113.22
105%	110%	1,277,432	2.00%	16	2.48%	79,839.51	4.50%	116.82
110%	115%	2,360,579	3.69%	25	3.88%	94,423.16	4.51%	113.23
115%	120%	4,958,264	7.75%	43	6.68%	115,308.46	4.41%	118.92
120%	125%	9,131,426	14.27%	92	14.29%	99,254.64	4.15%	120.73
125%	>	681,877	1.07%	8	1.24%	85,234.63	3.97%	125.04
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		64,010,933	100.00%	644	100.00%	99,395.86	4.28%	118.97

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	1,923,814	3.01%	10	2.53%	192,381.41	3.77%	117.93
Utrecht	4,806,568	7.51%	27	6.84%	178,021.02	4.14%	123.32
Zeeland	1,464,005	2.29%	11	2.78%	133,091.34	4.84%	107.51
Zuid-Holland	11,762,963	18.38%	78	19.75%	150,807.22	4.41%	118.17
Flevoland	1,641,286	2.56%	10	2.53%	164,128.65	4.13%	119.82
Friesland	3,236,691	5.06%	20	5.06%	161,834.56	3.98%	121.52
Gelderland	7,931,450	12.39%	41	10.38%	193,450.01	4.57%	121.63
Groningen	2,519,576	3.94%	17	4.30%	148,210.38	4.39%	121.99
Limburg	3,204,646	5.01%	24	6.08%	133,526.90	4.21%	111.45
Noord-Brabant	9,643,829	15.07%	68	17.22%	141,821.02	4.28%	119.17
Noord-Holland	8,691,770	13.58%	51	12.91%	170,426.87	4.08%	119.45
Overijssel	7,184,334	11.22%	38	9.62%	189,061.43	4.24%	117.20
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Total	64,010,933	100.00%	395	100.00%	162,053.00	4.28%	118.97

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single Family House	58,012,944	90.63%	350	88.61%	165,751.27	4.29%	118.90
Shop/House	221,913	0.35%	2	0.51%	110,956.59	4.63%	122.01
Condominium	5,031,887	7.86%	39	9.87%	129,022.76	4.10%	119.77
Recreational Home	110,000	0.17%	1	0.25%	110,000.00	3.30%	97.97
Farm House	313,800	0.49%	1	0.25%	313,800.00	6.08%	126.00
Condominium with garage	320,389	0.50%	2	0.51%	160,194.40	3.54%	117.42
Unknown	-	0.00%	-	0.00%	-	0.00%	-
Total	64,010,933	100.00%	395	100.00%	162,053.00	4.28%	118.97

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	130,681	0.20%	13	3.29%	10,052.40	4.41%	108.79
25,000	50,000	1,143,748	1.79%	28	7.09%	40,848.14	4.09%	121.17
50,000	75,000	1,229,351	1.92%	19	4.81%	64,702.66	4.17%	121.52
75,000	100,000	3,265,505	5.10%	37	9.37%	88,256.89	4.14%	120.49
100,000	125,000	5,690,661	8.89%	50	12.66%	113,813.22	4.17%	115.32
125,000	150,000	6,583,091	10.28%	47	11.90%	140,065.77	4.34%	118.30
150,000	175,000	8,958,757	14.00%	55	13.92%	162,886.49	4.24%	118.91
175,000	200,000	8,700,069	13.59%	46	11.65%	189,131.93	4.34%	121.09
200,000	225,000	5,677,160	8.87%	27	6.84%	210,265.18	4.26%	117.46
225,000	250,000	4,257,988	6.65%	18	4.56%	236,554.90	4.09%	120.95
250,000	275,000	4,157,474	6.49%	16	4.05%	259,842.13	4.06%	116.43
275,000	300,000	3,732,491	5.83%	13	3.29%	287,114.68	4.42%	111.57
300,000	325,000	2,215,300	3.46%	7	1.77%	316,471.43	4.64%	122.13
325,000	350,000	345,700	0.54%	1	0.25%	345,700.00	3.15%	125.58
350,000	375,000	1,065,848	1.67%	3	0.76%	355,282.54	4.69%	113.03
375,000	400,000	1,551,856	2.42%	4	1.01%	387,963.88	4.49%	120.93
400,000	425,000	844,000	1.32%	2	0.51%	422,000.00	4.83%	126.00
425,000	450,000	1,764,927	2.76%	4	1.01%	441,231.82	4.00%	124.74
450,000	475,000	911,327	1.42%	2	0.51%	455,663.49	4.84%	124.19
475,000	500,000	490,000	0.77%	1	0.25%	490,000.00	3.20%	125.00
500,000	525,000	-	0.00%	-	0.00%	-	0.00%	-
525,000	550,000	530,000	0.83%	1	0.25%	530,000.00	5.62%	123.00
550,000	575,000	-	0.00%	-	0.00%	-	0.00%	-
575,000	600,000	-	0.00%	-	0.00%	-	0.00%	-
600,000	625,000	-	0.00%	-	0.00%	-	0.00%	-
625,000	650,000	-	0.00%	-	0.00%	-	0.00%	-
650,000	>	765,000	1.20%	1	0.25%	765,000.00	4.75%	125.00
Total		64,010,933	100.00%	395	100.00%	162,053.00	4.28%	118.97