

Performance E-MAC NL 2007-NHG II

Pool characteristics

Issuance volume		€ 600,000,000
Total delinquencies 60+ days as per	25-Apr-18	0.67%
Total delinquencies 90+ days as per	25-Apr-18	0.21%
	Jul-07	Apr-18
Percentage of non-Self Certified loans	99.7%	99.6%
Percentage of Self Certified loans	0.3%	0.4%

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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	1,118,231	1,202,948	1,202,664	1,051,222	1,150,889
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	326,886,573	306,641,436	293,765,844	281,420,970	271,489,945
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	328,004,804	307,844,384	294,968,509	282,472,192	272,640,834

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	11	11	9	8	9	9	12	12	11	13	12	12	13	13	11	12
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	2,109	1,988	1,912	1,843	1,786
Total	2,757	3,483	3,438	3,347	3,220	3,066	2,952	2,809	2,665	2,496	2,240	2,121	2,001	1,925	1,854	1,798

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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%	5.67%	5.67%	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%	0.36%	0.38%	0.54%	0.32%	0.67%
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%	0.36%	0.40%	0.56%	0.32%	0.67%

principal amounts	Jul-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	68,201	68,201	-	-
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	1,181,902	1,153,467	1,573,931	905,730	1,818,293
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	1,181,902	1,221,667	1,642,131	905,730	1,818,293

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	1	1	-	-
Non-Self Certified	-	3	6	7	8	7	16	15	7	12	8	7	7	9	5	10
Total 60+ days	-	3	6	7	8	7	16	15	7	12	8	7	8	10	5	10

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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%	5.67%	5.67%	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%	0.25%	0.27%	0.39%	0.16%	0.21%
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%	0.24%	0.29%	0.42%	0.16%	0.21%

principal amounts	Jul-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	68,201	68,201	-	-
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	802,302	823,810	1,156,377	455,730	566,000
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	802,302	892,010	1,224,578	455,730	566,000

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	1	1	-	-
Non-Self Certified	-	1	6	5	5	5	14	12	7	7	7	5	5	6	3	3
Total 90+ days	-	1	6	5	5	5	14	12	7	7	7	5	6	7	3	3