

NHEL 2007-2
Tranche: A-1A
CUSIP: 66989EAA3

Certificates Original Principal Balance: \$779,369,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$83.46

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	0.99885363	0.00114638
7/25/2007	8/26/2007	0.99334900	0.00665100
8/27/2007	9/24/2007	0.98057700	0.01942300
9/25/2007	10/24/2007	0.97043047	0.02956953
10/25/2007	11/25/2007	0.96258609	0.03741391
11/26/2007	12/25/2007	0.94492882	0.05507118
12/26/2007	1/24/2008	0.93419960	0.06580040
1/25/2008	2/24/2008	0.91863263	0.08136737
2/25/2008	3/24/2008	0.90370525	0.09629475
3/25/2008	4/24/2008	0.89361287	0.10638713
4/25/2008	5/26/2008	0.88143447	0.11856553
5/27/2008	6/24/2008	0.86188371	0.13811629
6/25/2008	7/24/2008	0.84612513	0.15387487
7/25/2008	8/24/2008	0.82940146	0.17059854
8/25/2008	9/24/2008	0.81179628	0.18820372
9/25/2008	10/26/2008	0.79694666	0.20305334
10/27/2008	11/24/2008	0.78520500	0.21479500
11/25/2008	12/25/2008	0.77334792	0.22665209
12/26/2008	1/25/2009	0.76227869	0.23772131
1/26/2009	2/24/2009	0.74387492	0.25612508
2/25/2009	3/24/2009	0.73422568	0.26577432
3/25/2009	4/26/2009	0.72331468	0.27668532
4/27/2009	5/25/2009	0.71221584	0.28778416
5/26/2009	6/24/2009	0.69877336	0.30122664
6/25/2009	7/26/2009	0.68824010	0.31175990
7/27/2009	8/24/2009	0.67668326	0.32331674
8/25/2009	9/24/2009	0.66809774	0.33190226
9/25/2009	10/25/2009	0.65795616	0.34204384
10/26/2009	11/24/2009	0.64729105	0.35270895
11/25/2009	12/27/2009	0.63700508	0.36299492
12/28/2009	1/24/2010	0.62735288	0.37264712
1/25/2010	2/24/2010	0.62003481	0.37996519
2/25/2010	3/24/2010	0.61580443	0.38419557
3/25/2010	4/25/2010	0.60896145	0.39103855
4/26/2010	5/24/2010	0.60169988	0.39830012
5/25/2010	6/24/2010	0.59590099	0.40409902
6/25/2010	7/25/2010	0.58880095	0.41119905
7/26/2010	8/24/2010	0.58326582	0.41673418
8/25/2010	9/26/2010	0.58168763	0.41831237
9/27/2010	10/24/2010	0.57662647	0.42337353
10/25/2010	11/25/2010	0.57353609	0.42646391
11/26/2010	12/26/2010	0.56911163	0.43088837
12/27/2010	1/24/2011	0.56459909	0.43540091
1/25/2011	2/24/2011	0.55759016	0.44240984
2/25/2011	3/24/2011	0.55365884	0.44634116
3/25/2011	4/24/2011	0.54964299	0.45035701
4/25/2011	5/24/2011	0.54421051	0.45578949
5/25/2011	6/26/2011	0.54024748	0.45975252
6/27/2011	7/24/2011	0.53659793	0.46340207
7/25/2011	8/24/2011	0.53117555	0.46882445

NHEL 2007-2
Tranche: A-1A
CUSIP: 66989EAA3

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Date of First Suit: May 21, 2008

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From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	0.52721383	0.47278617
9/26/2011	10/24/2011	0.52213490	0.47786510
10/25/2011	11/24/2011	0.51775509	0.48224491
11/25/2011	12/26/2011	0.51409485	0.48590515
12/27/2011	1/24/2012	0.51035649	0.48964351
1/25/2012	2/26/2012	0.50733240	0.49266760
2/27/2012	3/25/2012	0.50322641	0.49677359
3/26/2012	4/24/2012	0.49895756	0.50104244
4/25/2012	5/24/2012	0.49467184	0.50532816
5/25/2012	6/24/2012	0.49163689	0.50836311
6/25/2012	7/24/2012	0.49042630	0.50957370
7/25/2012	8/26/2012	0.48749230	0.51250770
8/27/2012	9/24/2012	0.48749230	0.51250770
9/25/2012	10/24/2012	0.48749230	0.51250770
10/25/2012	11/25/2012	0.48719506	0.51280494
11/26/2012	12/25/2012	0.48218846	0.51781154
12/26/2012	1/24/2013	0.47941286	0.52058714
1/25/2013	2/24/2013	0.47711149	0.52288851
2/25/2013	3/24/2013	0.47413151	0.52586849
3/25/2013	4/24/2013	0.47060131	0.52939869
4/25/2013	5/27/2013	0.46773936	0.53226064
5/28/2013	6/24/2013	0.46495582	0.53504418
6/25/2013	7/24/2013	0.46025136	0.53974864
7/25/2013	8/25/2013	0.45549135	0.54450589
8/26/2013	9/24/2013	0.45117764	0.54881960
9/25/2013	10/24/2013	0.44752583	0.55247141
10/25/2013	11/24/2013	0.44249282	0.55750442
11/25/2013	12/25/2013	0.43695936	0.56303788
12/26/2013	1/26/2014	0.43365091	0.56634633
1/27/2014	2/24/2014	0.43021413	0.56978311
2/25/2014	3/24/2014	0.42802716	0.57197007
3/25/2014	4/24/2014	0.42545041	0.57454683
4/25/2014	5/26/2014	0.42239360	0.57760363
5/27/2014	6/24/2014	0.41746056	0.58253668
6/25/2014	7/24/2014	0.41496019	0.58503705
7/25/2014	8/24/2014	0.41122578	0.58877146
8/25/2014	9/24/2014	0.40779781	0.59219943
9/25/2014	10/26/2014	0.40234602	0.59765121
10/27/2014	11/24/2014	0.39883301	0.60116422
11/25/2014	12/25/2014	0.39497954	0.60501770
12/26/2014	1/25/2015	0.39008758	0.60990965
1/26/2015	2/24/2015	0.38630313	0.61369411
2/25/2015	3/24/2015	0.38249365	0.61750359
3/25/2015	4/26/2015	0.37934593	0.62065131
4/27/2015	5/25/2015	0.37513528	0.62486196
5/26/2015	6/24/2015	0.37181101	0.62818622
6/25/2015	7/26/2015	0.36901264	0.63098460
7/27/2015	8/24/2015	0.36554671	0.63445053
8/25/2015	9/24/2015	0.36174121	0.63825603
9/25/2015	10/25/2015	0.35752874	0.64246850

NHEL 2007-2
Tranche: A-1A
CUSIP: 66989EAA3

Certificates Original Principal Balance: \$779,369,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$83.46

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.35224238	0.64775486
11/25/2015	12/27/2015	0.34996641	0.65003082
12/28/2015	1/24/2016	0.34689855	0.65309869
1/25/2016	2/24/2016	0.34373162	0.65626562
2/25/2016	3/24/2016	0.34093900	0.65905824
3/25/2016	4/24/2016	0.33783523	0.66216201
4/25/2016	5/24/2016	0.33257002	0.66742722
5/25/2016	6/26/2016	0.32881322	0.67118402
6/27/2016	7/24/2016	0.32538329	0.67461395
7/25/2016	8/24/2016	0.32200099	0.67799625
8/25/2016	9/25/2016	0.31912218	0.68087506
9/26/2016	10/24/2016	0.31476729	0.68522994
10/25/2016	11/24/2016	0.31145818	0.68853906
11/25/2016	12/26/2016	0.30828755	0.69170969
12/27/2016		0.30605784	0.69393939

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: A-2A
CUSIP: 66989EAB1

Certificates Original Principal Balance: \$140,080,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$95.53

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	0.99520429	0.00479571
7/25/2007	8/26/2007	0.98032554	0.01967447
8/27/2007	9/24/2007	0.93777956	0.06222044
9/25/2007	10/24/2007	0.91230437	0.08769563
10/25/2007	11/25/2007	0.89302381	0.10697619
11/26/2007	12/25/2007	0.88013480	0.11986520
12/26/2007	1/24/2008	0.86829625	0.13170375
1/25/2008	2/24/2008	0.84457457	0.15542543
2/25/2008	3/24/2008	0.82919944	0.17080056
3/25/2008	4/24/2008	0.80576428	0.19423572
4/25/2008	5/26/2008	0.77502280	0.22497720
5/27/2008	6/24/2008	0.73233970	0.26766030
6/25/2008	7/24/2008	0.70496134	0.29503866
7/25/2008	8/24/2008	0.68329999	0.31670001
8/25/2008	9/24/2008	0.65401561	0.34598439
9/25/2008	10/26/2008	0.63538237	0.36461763
10/27/2008	11/24/2008	0.61262846	0.38737154
11/25/2008	12/25/2008	0.59043311	0.40956689
12/26/2008	1/25/2009	0.56666190	0.43333810
1/26/2009	2/24/2009	0.55258511	0.44741489
2/25/2009	3/24/2009	0.52139869	0.47860131
3/25/2009	4/26/2009	0.49533098	0.50466902
4/27/2009	5/25/2009	0.46472886	0.53527114
5/26/2009	6/24/2009	0.43016787	0.56983213
6/25/2009	7/26/2009	0.40754521	0.59245479
7/27/2009	8/24/2009	0.38266348	0.61733652
8/25/2009	9/24/2009	0.35125535	0.64874465
9/25/2009	10/25/2009	0.33104770	0.66895230
10/26/2009	11/24/2009	0.31355506	0.68644494
11/25/2009	12/27/2009	0.28569465	0.71430535
12/28/2009	1/24/2010	0.25620992	0.74379008
1/25/2010	2/24/2010	0.23726520	0.76273480
2/25/2010	3/24/2010	0.21558641	0.78441359
3/25/2010	4/25/2010	0.21558641	0.78441359
4/26/2010	5/24/2010	0.19594954	0.80405046
5/25/2010	6/24/2010	0.18365498	0.81634502
6/25/2010	7/25/2010	0.17587733	0.82412267
7/26/2010	8/24/2010	0.16324625	0.83675375
8/25/2010	9/26/2010	0.14105335	0.85894665
9/27/2010	10/24/2010	0.13303456	0.86696544
10/25/2010	11/25/2010	0.12746114	0.87253886
11/26/2010	12/26/2010	0.11758964	0.88241036
12/27/2010	1/24/2011	0.11475427	0.88524573
1/25/2011	2/24/2011	0.10750526	0.89249474
2/25/2011	3/24/2011	0.09696880	0.90303120
3/25/2011	4/24/2011	0.08618187	0.91381813
4/25/2011	5/24/2011	0.08163893	0.91836107
5/25/2011	6/26/2011	0.07095260	0.92904740
6/27/2011	7/24/2011	0.06474810	0.93525190
7/25/2011	8/24/2011	0.06031518	0.93968482

NHEL 2007-2
Tranche: A-2A
CUSIP: 66989EAB1

Certificates Original Principal Balance: \$140,080,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$95.53

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	0.05504262	0.94495738
9/26/2011	10/24/2011	0.05153212	0.94846788
10/25/2011	11/24/2011	0.04427614	0.95572386
11/25/2011	12/26/2011	0.03207127	0.96792873
12/27/2011	1/24/2012	0.02523828	0.97476172
1/25/2012	2/26/2012	0.02033604	0.97966396
2/27/2012	3/25/2012	0.01486902	0.98513098
3/26/2012	4/24/2012	0.00412927	0.99587073
4/25/2012	5/24/2012	0.00000000	1.00000000
5/25/2012	6/24/2012	0.00000000	1.00000000
6/25/2012	7/24/2012	0.00000000	1.00000000
7/25/2012	8/26/2012	0.00000000	1.00000000
8/27/2012	9/24/2012	0.00000000	1.00000000
9/25/2012	10/24/2012	0.00000000	1.00000000
10/25/2012	11/25/2012	0.00000000	1.00000000
11/26/2012	12/25/2012	0.00000000	1.00000000
12/26/2012	1/24/2013	0.00000000	1.00000000
1/25/2013	2/24/2013	0.00000000	1.00000000
2/25/2013	3/24/2013	0.00000000	1.00000000
3/25/2013	4/24/2013	0.00000000	1.00000000
4/25/2013	5/27/2013	0.00000000	1.00000000
5/28/2013	6/24/2013	0.00000000	1.00000000
6/25/2013	7/24/2013	0.00000000	1.00000000
7/25/2013	8/25/2013	0.00000000	1.00000000
8/26/2013	9/24/2013	0.00000000	1.00000000
9/25/2013	10/24/2013	0.00000000	1.00000000
10/25/2013	11/24/2013	0.00000000	1.00000000
11/25/2013	12/25/2013	0.00000000	1.00000000
12/26/2013	1/26/2014	0.00000000	1.00000000
1/27/2014	2/24/2014	0.00000000	1.00000000
2/25/2014	3/24/2014	0.00000000	1.00000000
3/25/2014	4/24/2014	0.00000000	1.00000000
4/25/2014	5/26/2014	0.00000000	1.00000000
5/27/2014	6/24/2014	0.00000000	1.00000000
6/25/2014	7/24/2014	0.00000000	1.00000000
7/25/2014	8/24/2014	0.00000000	1.00000000
8/25/2014	9/24/2014	0.00000000	1.00000000
9/25/2014	10/26/2014	0.00000000	1.00000000
10/27/2014	11/24/2014	0.00000000	1.00000000
11/25/2014	12/25/2014	0.00000000	1.00000000
12/26/2014	1/25/2015	0.00000000	1.00000000
1/26/2015	2/24/2015	0.00000000	1.00000000
2/25/2015	3/24/2015	0.00000000	1.00000000
3/25/2015	4/26/2015	0.00000000	1.00000000
4/27/2015	5/25/2015	0.00000000	1.00000000
5/26/2015	6/24/2015	0.00000000	1.00000000
6/25/2015	7/26/2015	0.00000000	1.00000000
7/27/2015	8/24/2015	0.00000000	1.00000000
8/25/2015	9/24/2015	0.00000000	1.00000000
9/25/2015	10/25/2015	0.00000000	1.00000000

NHEL 2007-2
Tranche: A-2A
CUSIP: 66989EAB1

Certificates Original Principal Balance: \$140,080,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$95.53

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	1.00000000
11/25/2015	12/27/2015	0.00000000	1.00000000
12/28/2015	1/24/2016	0.00000000	1.00000000
1/25/2016	2/24/2016	0.00000000	1.00000000
2/25/2016	3/24/2016	0.00000000	1.00000000
3/25/2016	4/24/2016	0.00000000	1.00000000
4/25/2016	5/24/2016	0.00000000	1.00000000
5/25/2016	6/26/2016	0.00000000	1.00000000
6/27/2016	7/24/2016	0.00000000	1.00000000
7/25/2016	8/24/2016	0.00000000	1.00000000
8/25/2016	9/25/2016	0.00000000	1.00000000
9/26/2016	10/24/2016	0.00000000	1.00000000
10/25/2016	11/24/2016	0.00000000	1.00000000
11/25/2016	12/26/2016	0.00000000	1.00000000
12/27/2016		0.00000000	1.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: A-2B
CUSIP: 66989EAC9

Certificates Original Principal Balance: \$80,420,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$78.29

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000

NHEL 2007-2
Tranche: A-2B
CUSIP: 66989EAC9

Certificates Original Principal Balance: \$80,420,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$78.29

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	0.99648479	0.00351521
5/25/2012	6/24/2012	0.97926364	0.02073636
6/25/2012	7/24/2012	0.96944216	0.03055784
7/25/2012	8/26/2012	0.96174531	0.03825469
8/27/2012	9/24/2012	0.96174531	0.03825469
9/25/2012	10/24/2012	0.96174531	0.03825469
10/25/2012	11/25/2012	0.96174531	0.03825469
11/26/2012	12/25/2012	0.95639588	0.04360412
12/26/2012	1/24/2013	0.94359609	0.05640391
1/25/2013	2/24/2013	0.93422320	0.06577680
2/25/2013	3/24/2013	0.92746523	0.07253477
3/25/2013	4/24/2013	0.91362063	0.08637937
4/25/2013	5/27/2013	0.90785143	0.09214857
5/28/2013	6/24/2013	0.89855710	0.10144290
6/25/2013	7/24/2013	0.87458273	0.12541727
7/25/2013	8/25/2013	0.86845241	0.13154404
8/26/2013	9/24/2013	0.85737445	0.14262199
9/25/2013	10/24/2013	0.85055917	0.14943727
10/25/2013	11/24/2013	0.84755561	0.15244083
11/25/2013	12/25/2013	0.84130705	0.15868939
12/26/2013	1/26/2014	0.83342134	0.16657510
1/27/2014	2/24/2014	0.82046852	0.17952792
2/25/2014	3/24/2014	0.81324938	0.18674706
3/25/2014	4/24/2014	0.79990270	0.20009375
4/25/2014	5/26/2014	0.79426077	0.20573567
5/27/2014	6/24/2014	0.79283789	0.20715855
6/25/2014	7/24/2014	0.77567235	0.22432409
7/25/2014	8/24/2014	0.77091967	0.22907677
8/25/2014	9/24/2014	0.76192840	0.23806805
9/25/2014	10/26/2014	0.75710920	0.24288724
10/27/2014	11/24/2014	0.74858779	0.25140865
11/25/2014	12/25/2014	0.74487225	0.25512420
12/26/2014	1/25/2015	0.74273930	0.25725714
1/26/2015	2/24/2015	0.73787253	0.26212392
2/25/2015	3/24/2015	0.73303229	0.26696415
3/25/2015	4/26/2015	0.72909360	0.27090284
4/27/2015	5/25/2015	0.72012443	0.27987201
5/26/2015	6/24/2015	0.71505586	0.28494058
6/25/2015	7/26/2015	0.70160145	0.29839499
7/27/2015	8/24/2015	0.69874753	0.30124892
8/25/2015	9/24/2015	0.68902174	0.31097470
9/25/2015	10/25/2015	0.68545149	0.31454495

NHEL 2007-2
Tranche: A-2B
CUSIP: 66989EAC9

Certificates Original Principal Balance: \$80,420,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$78.29

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.67940281	0.32059364
11/25/2015	12/27/2015	0.67143290	0.32856354
12/28/2015	1/24/2016	0.66223104	0.33776540
1/25/2016	2/24/2016	0.64718591	0.35281054
2/25/2016	3/24/2016	0.64160344	0.35839300
3/25/2016	4/24/2016	0.63533872	0.36465773
4/25/2016	5/24/2016	0.62978800	0.37020844
5/25/2016	6/26/2016	0.62710291	0.37289353
6/27/2016	7/24/2016	0.62377557	0.37622088
7/25/2016	8/24/2016	0.61527835	0.38471809
8/25/2016	9/25/2016	0.61031410	0.38968235
9/26/2016	10/24/2016	0.59137258	0.40862386
10/25/2016	11/24/2016	0.58602977	0.41396667
11/25/2016	12/26/2016	0.57886727	0.42112918
12/27/2016		0.57210717	0.42788927

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: A-2C
CUSIP: 66989EAD7

Certificates Original Principal Balance: \$49,730,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$69.19

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000

NHEL 2007-2
Tranche: A-2C
CUSIP: 66989EAD7

Certificates Original Principal Balance: \$49,730,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$69.19

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	1.00000000	0.00000000
9/25/2012	10/24/2012	1.00000000	0.00000000
10/25/2012	11/25/2012	1.00000000	0.00000000
11/26/2012	12/25/2012	1.00000000	0.00000000
12/26/2012	1/24/2013	1.00000000	0.00000000
1/25/2013	2/24/2013	1.00000000	0.00000000
2/25/2013	3/24/2013	1.00000000	0.00000000
3/25/2013	4/24/2013	1.00000000	0.00000000
4/25/2013	5/27/2013	1.00000000	0.00000000
5/28/2013	6/24/2013	1.00000000	0.00000000
6/25/2013	7/24/2013	1.00000000	0.00000000
7/25/2013	8/25/2013	1.00000000	0.00000000
8/26/2013	9/24/2013	1.00000000	0.00000000
9/25/2013	10/24/2013	1.00000000	0.00000000
10/25/2013	11/24/2013	1.00000000	0.00000000
11/25/2013	12/25/2013	1.00000000	0.00000000
12/26/2013	1/26/2014	1.00000000	0.00000000
1/27/2014	2/24/2014	1.00000000	0.00000000
2/25/2014	3/24/2014	1.00000000	0.00000000
3/25/2014	4/24/2014	1.00000000	0.00000000
4/25/2014	5/26/2014	1.00000000	0.00000000
5/27/2014	6/24/2014	1.00000000	0.00000000
6/25/2014	7/24/2014	1.00000000	0.00000000
7/25/2014	8/24/2014	1.00000000	0.00000000
8/25/2014	9/24/2014	1.00000000	0.00000000
9/25/2014	10/26/2014	1.00000000	0.00000000
10/27/2014	11/24/2014	1.00000000	0.00000000
11/25/2014	12/25/2014	1.00000000	0.00000000
12/26/2014	1/25/2015	1.00000000	0.00000000
1/26/2015	2/24/2015	1.00000000	0.00000000
2/25/2015	3/24/2015	1.00000000	0.00000000
3/25/2015	4/26/2015	1.00000000	0.00000000
4/27/2015	5/25/2015	1.00000000	0.00000000
5/26/2015	6/24/2015	1.00000000	0.00000000
6/25/2015	7/26/2015	1.00000000	0.00000000
7/27/2015	8/24/2015	1.00000000	0.00000000
8/25/2015	9/24/2015	1.00000000	0.00000000
9/25/2015	10/25/2015	1.00000000	0.00000000

NHEL 2007-2
Tranche: A-2C
CUSIP: 66989EAD7

Certificates Original Principal Balance: \$49,730,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$69.19

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	1.00000000	0.00000000
11/25/2015	12/27/2015	1.00000000	0.00000000
12/28/2015	1/24/2016	1.00000000	0.00000000
1/25/2016	2/24/2016	1.00000000	0.00000000
2/25/2016	3/24/2016	1.00000000	0.00000000
3/25/2016	4/24/2016	1.00000000	0.00000000
4/25/2016	5/24/2016	1.00000000	0.00000000
5/25/2016	6/26/2016	1.00000000	0.00000000
6/27/2016	7/24/2016	1.00000000	0.00000000
7/25/2016	8/24/2016	1.00000000	0.00000000
8/25/2016	9/25/2016	1.00000000	0.00000000
9/26/2016	10/24/2016	1.00000000	0.00000000
10/25/2016	11/24/2016	1.00000000	0.00000000
11/25/2016	12/26/2016	1.00000000	0.00000000
12/27/2016		1.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: A-2D
CUSIP: 66989EAE5

Certificates Original Principal Balance: \$18,601,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$59.80

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000

NHEL 2007-2
Tranche: A-2D
CUSIP: 66989EAE5

Certificates Original Principal Balance: \$18,601,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$59.80

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	1.00000000	0.00000000
9/25/2012	10/24/2012	1.00000000	0.00000000
10/25/2012	11/25/2012	1.00000000	0.00000000
11/26/2012	12/25/2012	1.00000000	0.00000000
12/26/2012	1/24/2013	1.00000000	0.00000000
1/25/2013	2/24/2013	1.00000000	0.00000000
2/25/2013	3/24/2013	1.00000000	0.00000000
3/25/2013	4/24/2013	1.00000000	0.00000000
4/25/2013	5/27/2013	1.00000000	0.00000000
5/28/2013	6/24/2013	1.00000000	0.00000000
6/25/2013	7/24/2013	1.00000000	0.00000000
7/25/2013	8/25/2013	1.00000000	0.00000000
8/26/2013	9/24/2013	1.00000000	0.00000000
9/25/2013	10/24/2013	1.00000000	0.00000000
10/25/2013	11/24/2013	1.00000000	0.00000000
11/25/2013	12/25/2013	1.00000000	0.00000000
12/26/2013	1/26/2014	1.00000000	0.00000000
1/27/2014	2/24/2014	1.00000000	0.00000000
2/25/2014	3/24/2014	1.00000000	0.00000000
3/25/2014	4/24/2014	1.00000000	0.00000000
4/25/2014	5/26/2014	1.00000000	0.00000000
5/27/2014	6/24/2014	1.00000000	0.00000000
6/25/2014	7/24/2014	1.00000000	0.00000000
7/25/2014	8/24/2014	1.00000000	0.00000000
8/25/2014	9/24/2014	1.00000000	0.00000000
9/25/2014	10/26/2014	1.00000000	0.00000000
10/27/2014	11/24/2014	1.00000000	0.00000000
11/25/2014	12/25/2014	1.00000000	0.00000000
12/26/2014	1/25/2015	1.00000000	0.00000000
1/26/2015	2/24/2015	1.00000000	0.00000000
2/25/2015	3/24/2015	1.00000000	0.00000000
3/25/2015	4/26/2015	1.00000000	0.00000000
4/27/2015	5/25/2015	1.00000000	0.00000000
5/26/2015	6/24/2015	1.00000000	0.00000000
6/25/2015	7/26/2015	1.00000000	0.00000000
7/27/2015	8/24/2015	1.00000000	0.00000000
8/25/2015	9/24/2015	1.00000000	0.00000000
9/25/2015	10/25/2015	1.00000000	0.00000000

NHEL 2007-2
Tranche: A-2D
CUSIP: 66989EAE5

Certificates Original Principal Balance: \$18,601,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$59.80

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	1.00000000	0.00000000
11/25/2015	12/27/2015	1.00000000	0.00000000
12/28/2015	1/24/2016	1.00000000	0.00000000
1/25/2016	2/24/2016	1.00000000	0.00000000
2/25/2016	3/24/2016	1.00000000	0.00000000
3/25/2016	4/24/2016	1.00000000	0.00000000
4/25/2016	5/24/2016	1.00000000	0.00000000
5/25/2016	6/26/2016	1.00000000	0.00000000
6/27/2016	7/24/2016	1.00000000	0.00000000
7/25/2016	8/24/2016	1.00000000	0.00000000
8/25/2016	9/25/2016	1.00000000	0.00000000
9/26/2016	10/24/2016	1.00000000	0.00000000
10/25/2016	11/24/2016	1.00000000	0.00000000
11/25/2016	12/26/2016	1.00000000	0.00000000
12/27/2016		1.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
- [2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-1
CUSIP: 66989EAF2

Certificates Original Principal Balance: \$70,700,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$24.00

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000

NHEL 2007-2
Tranche: M-1
CUSIP: 66989EAF2

Certificates Original Principal Balance: \$70,700,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$24.00

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	1.00000000	0.00000000
9/25/2012	10/24/2012	1.00000000	0.00000000
10/25/2012	11/25/2012	1.00000000	0.00000000
11/26/2012	12/25/2012	1.00000000	0.00000000
12/26/2012	1/24/2013	1.00000000	0.00000000
1/25/2013	2/24/2013	1.00000000	0.00000000
2/25/2013	3/24/2013	1.00000000	0.00000000
3/25/2013	4/24/2013	1.00000000	0.00000000
4/25/2013	5/27/2013	1.00000000	0.00000000
5/28/2013	6/24/2013	1.00000000	0.00000000
6/25/2013	7/24/2013	1.00000000	0.00000000
7/25/2013	8/25/2013	1.00000000	0.00000000
8/26/2013	9/24/2013	1.00000000	0.00000000
9/25/2013	10/24/2013	1.00000000	0.00000000
10/25/2013	11/24/2013	1.00000000	0.00000000
11/25/2013	12/25/2013	1.00000000	0.00000000
12/26/2013	1/26/2014	1.00000000	0.00000000
1/27/2014	2/24/2014	1.00000000	0.00000000
2/25/2014	3/24/2014	1.00000000	0.00000000
3/25/2014	4/24/2014	1.00000000	0.00000000
4/25/2014	5/26/2014	1.00000000	0.00000000
5/27/2014	6/24/2014	0.99231842	0.00000000
6/25/2014	7/24/2014	0.98520175	0.00000000
7/25/2014	8/24/2014	0.97969180	0.00000000
8/25/2014	9/24/2014	0.95105465	0.00000000
9/25/2014	10/26/2014	0.94378036	0.00000000
10/27/2014	11/24/2014	0.93337503	0.00000000
11/25/2014	12/25/2014	0.92135484	0.00000000
12/26/2014	1/25/2015	0.90231221	0.00000000
1/26/2015	2/24/2015	0.87482859	0.00000000
2/25/2015	3/24/2015	0.84981666	0.00000000
3/25/2015	4/26/2015	0.83867802	0.00000000
4/27/2015	5/25/2015	0.81990027	0.00000000
5/26/2015	6/24/2015	0.80692194	0.00000000
6/25/2015	7/26/2015	0.79884312	0.00000000
7/27/2015	8/24/2015	0.77522536	0.00000000
8/25/2015	9/24/2015	0.77522536	0.00000000
9/25/2015	10/25/2015	0.76538331	0.00000000

NHEL 2007-2
Tranche: M-1
CUSIP: 66989EAF2

Certificates Original Principal Balance: \$70,700,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$24.00

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.76538331	0.00000000
11/25/2015	12/27/2015	0.74686224	0.00000000
12/28/2015	1/24/2016	0.74589630	0.00000000
1/25/2016	2/24/2016	0.74366642	0.00000000
2/25/2016	3/24/2016	0.73198408	0.00000000
3/25/2016	4/24/2016	0.73070823	0.00000000
4/25/2016	5/24/2016	0.72317674	0.00000000
5/25/2016	6/26/2016	0.71405079	0.00000000
6/27/2016	7/24/2016	0.70881127	0.00000000
7/25/2016	8/24/2016	0.69484297	0.00000000
8/25/2016	9/25/2016	0.68968711	0.00000000
9/26/2016	10/24/2016	0.68260768	0.00000000
10/25/2016	11/24/2016	0.67164001	0.00000000
11/25/2016	12/26/2016	0.67164001	0.00000000
12/27/2016		0.67164001	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-2
CUSIP: 66989EAG0

Certificates Original Principal Balance: \$49,700,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$20.49

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000

NHEL 2007-2
Tranche: M-2
CUSIP: 66989EAGO

Certificates Original Principal Balance: \$49,700,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$20.49

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	1.00000000	0.00000000
9/25/2012	10/24/2012	1.00000000	0.00000000
10/25/2012	11/25/2012	1.00000000	0.00000000
11/26/2012	12/25/2012	0.90502309	0.00000000
12/26/2012	1/24/2013	0.81820282	0.00000000
1/25/2013	2/24/2013	0.70057867	0.00000000
2/25/2013	3/24/2013	0.62591416	0.00000000
3/25/2013	4/24/2013	0.57054964	0.00000000
4/25/2013	5/27/2013	0.51779112	0.00000000
5/28/2013	6/24/2013	0.34725856	0.00000000
6/25/2013	7/24/2013	0.32622207	0.00000000
7/25/2013	8/25/2013	0.28522761	0.00000000
8/26/2013	9/24/2013	0.25245667	0.00000000
9/25/2013	10/24/2013	0.20796063	0.00000000
10/25/2013	11/24/2013	0.17373055	0.00000000
11/25/2013	12/25/2013	0.14259930	0.00000000
12/26/2013	1/26/2014	0.10578588	0.00000000
1/27/2014	2/24/2014	0.06913646	0.00000000
2/25/2014	3/24/2014	0.03985768	0.00000000
3/25/2014	4/24/2014	0.03773425	0.00000000
4/25/2014	5/26/2014	0.03241512	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-2
CUSIP: 66989EAG0

Certificates Original Principal Balance: \$49,700,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$20.49

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
- [2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-3
CUSIP: 66989EAH8

Certificates Original Principal Balance: \$23,800,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$17.81

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000

NHEL 2007-2
Tranche: M-3
CUSIP: 66989EAH8

Certificates Original Principal Balance: \$23,800,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.81

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	0.72618825	0.00000000
9/25/2012	10/24/2012	0.25236869	0.00000000
10/25/2012	11/25/2012	0.02512456	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-3
CUSIP: 66989EAH8

Certificates Original Principal Balance: \$23,800,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$17.81

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
- [2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-4
CUSIP: 66989EAJ4

Certificates Original Principal Balance: \$21,700,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$16.59

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000

NHEL 2007-2
Tranche: M-4
CUSIP: 66989EAJ4

Certificates Original Principal Balance: \$21,700,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$16.59

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	0.92866389	0.00000000
4/25/2012	5/24/2012	0.78678687	0.00000000
5/25/2012	6/24/2012	0.64283215	0.00000000
6/25/2012	7/24/2012	0.34804469	0.00000000
7/25/2012	8/26/2012	0.07107630	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-4
CUSIP: 66989EAJ4

Certificates Original Principal Balance: \$21,700,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$16.59

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-5
CUSIP: 66989EAK1

Certificates Original Principal Balance: \$21,700,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.27

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000

NHEL 2007-2
Tranche: M-5
CUSIP: 66989EAK1

Certificates Original Principal Balance: \$21,700,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.27

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	0.97470553	0.00000000
11/25/2011	12/26/2011	0.62269442	0.00000000
12/27/2011	1/24/2012	0.41700235	0.00000000
1/25/2012	2/26/2012	0.27124060	0.00000000
2/27/2012	3/25/2012	0.07096535	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-5
CUSIP: 66989EAK1

Certificates Original Principal Balance: \$21,700,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$14.27

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-6
CUSIP: 66989EAL9

Certificates Original Principal Balance: \$18,900,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	0.91461473	0.00000000

NHEL 2007-2
Tranche: M-6
CUSIP: 66989EAL9

Certificates Original Principal Balance: \$18,900,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	0.54961863	0.00000000
9/26/2011	10/24/2011	0.31238797	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-6
CUSIP: 66989EAL9

Certificates Original Principal Balance: \$18,900,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-7*
CUSIP: 66989EAM7

Certificates Original Principal Balance: \$18,900,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	0.98852053	0.00000000
2/25/2011	3/24/2011	0.80450634	0.00000000
3/25/2011	4/24/2011	0.56895124	0.00000000
4/25/2011	5/24/2011	0.36837723	0.00000000
5/25/2011	6/26/2011	0.21340779	0.00000000
6/27/2011	7/24/2011	0.02489415	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-7*
CUSIP: 66989EAM7

Certificates Original Principal Balance: \$18,900,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-7*
CUSIP: 66989EAM7

Certificates Original Principal Balance: \$18,900,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-8*
CUSIP: 66989EAN5

Certificates Original Principal Balance: \$15,400,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	0.62815245	0.00000000
11/26/2010	12/26/2010	0.24407450	0.00000000
12/27/2010	1/24/2011	0.15958545	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-8*
CUSIP: 66989EAN5

Certificates Original Principal Balance: \$15,400,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-8*
CUSIP: 66989EAN5

Certificates Original Principal Balance: \$15,400,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-2
Tranche: M-9*
CUSIP: 66989EAP0

Certificates Original Principal Balance: \$15,400,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	0.82469227	0.00000000
7/26/2010	8/24/2010	0.62505671	0.00000000
8/25/2010	9/26/2010	0.26267506	0.00000000
9/27/2010	10/24/2010	0.04453566	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-9*
CUSIP: 66989EAP0

Certificates Original Principal Balance: \$15,400,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000

NHEL 2007-2
Tranche: M-9*
CUSIP: 66989EAP0

Certificates Original Principal Balance: \$15,400,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$13.30

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg, IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.