

## Performance E-MAC NL 2007-NHG V

### Pool characteristics

Issuance volume		€ 250,000,000
Total delinquencies 60+ days as per	27-Oct-20	0.00%
Total delinquencies 90+ days as per	27-Oct-20	0.00%
Percentage of non-Self Certified loans	Jan-08	99.5%
Percentage of Self Certified loans	Oct-20	0.6%

### Total

principal amounts	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	1,098,364	1,148,364	1,148,364	1,134,748	995,346	919,608	904,111	943,447	899,213	815,155	739,718	888,183	869,598	622,768	611,717	593,603	564,972	475,195	474,660
Non-Self Certified	235,267,716	236,396,905	229,572,282	219,681,068	209,522,667	199,625,796	187,938,762	175,251,551	160,724,906	142,046,428	116,630,394	96,928,099	94,139,943	91,582,858	88,841,502	85,474,559	82,600,744	79,889,989	76,357,203
Total	236,366,079	237,545,269	230,720,645	220,815,816	210,518,013	200,545,404	188,842,874	176,194,997	161,624,119	142,861,582	117,370,112	97,816,282	95,009,540	92,205,627	89,453,219	86,068,162	83,165,715	80,365,184	76,831,863

number of loans	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	6	7	7	7	6	6	6	7	7	7	7	8	8	6	6	6	6	5	5
Non-Self Certified	1,365	1,381	1,346	1,296	1,242	1,191	1,135	1,070	994	891	744	640	624	609	594	578	560	545	524
Total	1,371	1,388	1,353	1,303	1,248	1,197	1,141	1,077	1,001	898	751	648	632	615	600	584	566	550	529

### 60+ days Delinquencies

percentages	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified	0.06%	0.07%	0.28%	0.27%	0.51%	0.76%	0.89%	0.61%	1.07%	0.50%	0.23%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Total 60+ days	0.05%	0.07%	0.28%	0.27%	0.51%	0.75%	0.88%	0.61%	1.07%	0.49%	0.23%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

principal amounts	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	130,000	173,400	640,749	591,057	1,070,801	1,508,187	1,668,640	1,076,591	1,725,290	703,340	268,400	110,000	-	-	-	-	-	-	-
Total 60+ days	130,000	173,400	640,749	591,057	1,070,801	1,508,187	1,668,640	1,076,591	1,725,290	703,340	268,400	110,000	-	-	-	-	-	-	-

number of loans	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	1	2	4	4	7	11	11	7	11	4	2	1	-	-	-	-	-	-	-
Total 60+ days	1	2	4	4	7	11	11	7	11	4	2	1	-	-	-	-	-	-	-

### 90+ days Delinquencies

percentages	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified	0.00%	0.07%	0.13%	0.14%	0.43%	0.59%	0.66%	0.40%	0.65%	0.32%	0.23%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Total 90+ days	0.00%	0.07%	0.13%	0.14%	0.43%	0.59%	0.66%	0.40%	0.65%	0.32%	0.23%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

principal amounts	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	173,400	300,749	299,175	897,285	1,187,187	1,239,331	705,165	1,044,508	455,330	268,400	-	-	-	-	-	-	-	-
Total 90+ days	-	173,400	300,749	299,175	897,285	1,187,187	1,239,331	705,165	1,044,508	455,330	268,400	-	-	-	-	-	-	-	-

number of loans	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	2	2	2	6	9	8	5	7	3	2	-	-	-	-	-	-	-	-
Total 90+ days	-	2	2	2	6	9	8	5	7	3	2	-	-	-	-	-	-	-	-