

Performance E-MAC NL 2007-NHG V

Pool characteristics

Issuance volume		€ 250,000,000
Total delinquencies 60+ days as per 25-Apr-22	0.35%	
Total delinquencies 90+ days as per 25-Apr-22	0.35%	
Percentage of non-Self Certified loans	Jan-08 99.5%	Apr-22 99.3%
Percentage of Self Certified loans	0.5%	0.7%

Total

	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Jan-20	Jan-21	Apr-21	Jul-21	Oct-21	Jan-22	Apr-22
<i>principal amounts</i>																			
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	593,603	457,104	438,981	438,424	437,860	433,805	412,198
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	85,474,559	71,092,063	67,555,926	64,974,276	61,474,181	57,820,484	54,680,543
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	86,068,162	71,549,166	67,994,907	65,412,700	61,912,041	58,254,289	55,092,741
<i>number of loans</i>																			
Self Certified	6	7	7	7	6	6	6	7	7	7	7	8	6	5	5	5	5	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	578	490	471	455	434	411	395
Total	1,371	1,388	1,353	1,303	1,248	1,197	1,141	1,077	1,001	898	751	648	584	495	476	460	439	416	400

60+ days Delinquencies

	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Jan-20	Jan-21	Apr-21	Jul-21	Oct-21	Jan-22	Apr-22
<i>percentages</i>																			
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%	0.28%	0.29%	0.30%	0.32%	0.34%	0.35%
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%	0.28%	0.29%	0.30%	0.32%	0.33%	0.35%
<i>principal amounts</i>																			
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	-	198,492	197,379	196,252	195,110	193,953	192,782
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	-	198,492	197,379	196,252	195,110	193,953	192,782
<i>number of loans</i>																			
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	1	2	4	4	7	11	11	7	11	4	2	1	-	1	1	1	1	1	1
Total 60+ days	1	2	4	4	7	11	11	7	11	4	2	1	-	1	1	1	1	1	1

90+ days Delinquencies

	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Jan-20	Jan-21	Apr-21	Jul-21	Oct-21	Jan-22	Apr-22
<i>percentages</i>																			
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%	0.29%	0.30%	0.32%	0.34%	0.35%
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%	0.29%	0.30%	0.32%	0.33%	0.35%
<i>principal amounts</i>																			
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	-	-	-	197,379	196,252	195,110	193,953	192,782
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	-	-	-	197,379	196,252	195,110	193,953	192,782
<i>number of loans</i>																			
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	2	2	2	6	9	8	5	7	3	2	-	-	-	1	1	1	1	1
Total 90+ days	-	2	2	2	6	9	8	5	7	3	2	-	-	-	1	1	1	1	1