

### Performance E-MAC NL 2007-III

#### Pool characteristics

Issuance volume	€ 550,000,000
Total delinquencies 60+ days as per	25-Apr-23 1.19%
Total delinquencies 90+ days as per	25-Apr-23 0.33%

Percentage of non-Self Certified loans	Jul-07 84.9%	Apr-23 81.8%
Percentage of Self Certified loans	Jul-07 15.1%	Apr-23 18.2%

Total	Jul-07	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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
principal amounts																					
Self Certified	58 867 136	75 720 966	69 575 041	65 732 638	61 684 183	57 797 609	53 926 640	49 202 614	46 681 034	41 762 632	37 161 417	31 141 660	27 307 393	23 850 679	20 106 103	17 184 535	16 934 098	16 530 662	16 076 732	15 501 677	15 061 148
Non-Self Certified	335 619 638	453 605 585	435 572 777	424 467 475	403 287 029	384 110 081	366 495 543	347 716 689	320 046 604	285 147 132	243 967 317	206 608 174	178 344 317	153 683 995	125 030 148	91 850 543	83 789 884	76 661 079	72 001 353	69 319 966	67 802 855
Total	395 486 775	529 326 551	505 147 818	490 200 114	464 971 212	441 907 690	422 422 183	396 921 303	366 727 638	326 909 764	281 128 733	237 749 834	205 651 710	177 534 874	145 136 252	109 035 078	100 723 952	93 191 641	88 077 105	84 821 643	82 864 003

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	Jan-18	Jan-19	Jan-20	Jan-21	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	313	396	363	346	323	304	287	263	251	225	203	172	154	137	119	100	98	96	93	89	87
Non-Self Certified	1 641	2 246	2 162	2 102	2 002	1 916	1 848	1 765	1 641	1 486	1 288	1 105	970	852	716	552	514	469	446	434	426
Total	1 954	2 642	2 525	2 448	2 325	2 220	2 135	2 028	1 892	1 711	1 491	1 277	1 124	989	835	652	612	565	539	523	513

#### 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	Jan-18	Jan-19	Jan-20	Jan-21	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	0.29%	0.50%	1.53%	2.21%	4.19%	3.38%	6.13%	5.68%	6.56%	5.63%	4.83%	4.10%	2.84%	1.79%	3.77%	1.92%	1.64%	1.68%	1.73%	1.79%	3.73%
Non-Self Certified	0.00%	0.23%	0.32%	0.33%	0.41%	0.40%	0.49%	0.68%	0.80%	0.94%	1.00%	0.86%	0.46%	0.53%	0.83%	0.77%	0.85%	0.93%	1.13%	0.76%	0.62%
Total 60+ days	0.04%	0.27%	0.49%	0.58%	0.91%	0.79%	1.21%	1.21%	1.30%	1.53%	1.51%	1.54%	0.78%	0.70%	1.24%	0.95%	0.99%	1.07%	1.24%	0.96%	1.19%

principal amounts	Jul-07	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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	171,000	376,000	1,063,776	1,453,462	2,560,059	1,951,152	3,304,286	2,793,467	3,060,786	2,349,939	1,793,500	1,900,975	776,297	427,500	757,500	330,000	277,500	277,500	277,500	277,500	562,500
Non-Self Certified	-	1,036,692	1,402,502	1,400,562	1,666,454	1,532,915	1,801,819	2,366,697	2,500,082	2,668,122	2,440,832	1,769,605	819,638	806,930	1,040,547	707,199	716,000	716,000	814,100	540,599	419,600
Total 60+ days	171,000	1,412,692	2,466,278	2,854,024	4,226,513	3,484,067	5,106,105	5,160,164	5,620,868	5,018,061	4,234,332	3,670,580	1,595,935	1,234,430	1,798,047	1,037,199	993,500	993,500	1,091,600	818,099	982,100

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	Jan-18	Jan-19	Jan-20	Jan-21	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	1	2	3	3	8	7	11	9	10	7	4	6	4	1	2	1	1	1	1	1	2
Non-Self Certified	-	6	6	6	8	9	10	13	14	14	13	8	4	4	6	4	4	4	4	3	2
Total 60+ days	1	8	9	9	16	16	21	22	24	21	17	14	8	5	8	5	5	5	5	4	4

#### 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	Jan-18	Jan-19	Jan-20	Jan-21	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	0.00%	0.50%	1.11%	2.21%	3.73%	2.76%	6.13%	5.02%	6.56%	4.65%	3.35%	5.19%	2.32%	1.79%	1.64%	0.00%	1.64%	1.68%	1.73%	1.79%	1.84%
Non-Self Certified	0.00%	0.00%	0.28%	0.28%	0.34%	0.36%	0.44%	0.68%	0.68%	0.67%	0.62%	0.46%	0.27%	0.58%	0.77%	0.64%	0.64%	0.93%	0.58%	0.26%	0.00%
Total 90+ days	0.00%	0.07%	0.40%	0.54%	0.79%	0.67%	1.17%	1.22%	1.42%	1.19%	1.02%	1.22%	0.71%	0.47%	0.73%	0.65%	0.81%	1.07%	0.79%	0.54%	0.33%

principal amounts	Jul-07	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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	-	376,000	773,776	1,453,462	2,300,526	1,996,802	3,304,286	2,470,487	3,060,786	1,943,500	1,243,500	1,615,975	633,475	330,000	730,664	707,199	535,400	535,400	716,000	416,100	180,600
Non-Self Certified	-	1,294,690	1,295,562	1,385,512	1,380,115	1,636,819	2,366,697	2,169,682	1,945,467	1,637,632	1,290,798	819,638	412,664	707,199	707,199	707,199	716,000	716,000	814,100	540,599	419,600
Total 90+ days	-	376,000	2,038,466	2,659,024	3,686,038	2,976,917	4,941,105	4,637,164	5,221,468	3,888,967	2,534,298	2,435,613	1,056,143	730,664	1,437,863	1,434,398	1,251,400	1,251,400	1,530,100	956,700	599,200

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	Jan-18	Jan-19	Jan-20	Jan-21	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
Self Certified	-	2	2	3	7	5	11	8	10	5	3	5	3	1	1	-	1	1	1	1	1
Non-Self Certified	-	-	5	5	6	8	9	13	12	11	9	6	4	2	4	4	3	4	2	1	-
Total 90+ days	-	2	7	8	13	13	20	21	22	16	12	11	7	3	5	4	4	5	3	2	1