

**Performance E-MAC NL 2007-NHG V**

**Pool characteristics**

Issuance volume	€ 250,000,000
Total delinquencies 60+ days as per 25-Jul-24	0.00%
Total delinquencies 90+ days as per 25-Jul-24	0.00%
Percentage of non-Self Certified loans	Jan-08 99.5% Jul-24 99.4%
Percentage of Self Certified loans	Jan-08 0.5% Jul-24 0.6%

**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	Jan-22	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24	Apr-24	Jul-24
<b>principal amounts</b>																						
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	433,805	268,435	247,279	246,660	246,632	233,090	224,235	223,562
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	57,820,484	45,337,540	43,219,891	41,342,919	40,437,424	39,453,953	38,238,633	37,176,400
<b>Total</b>	236,366,079	237,545,269	230,720,645	220,815,816	210,518,013	200,545,404	189,842,874	176,194,997	161,624,119	142,861,582	117,370,112	97,816,292	86,068,162	71,549,166	58,254,289	45,605,974	43,467,169	41,589,578	40,683,457	39,687,043	38,467,268	37,399,962
<b>number of loans</b>																						
Self Certified	6	7	7	7	6	6	6	7	7	7	7	8	6	5	5	4	3	3	3	3	3	3
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	411	340	326	317	310	308	300	295
<b>Total</b>	1,371	1,388	1,353	1,303	1,248	1,197	1,141	1,077	1,001	898	751	648	584	495	416	344	329	320	313	309	303	298

**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	Jan-22	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24	Apr-24	Jul-24
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%	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%	0.34%	0.00%	0.31%	0.00%	0.00%	0.35%	0.34%	0.00%
<b>Total 60+ days</b>	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%	0.33%	0.00%	0.31%	0.00%	0.00%	0.34%	0.34%	0.00%

	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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24	Apr-24	Jul-24
<b>principal amounts</b>																						
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	193,953	-	135,411	-	-	136,287	130,819	-
<b>Total 60+ days</b>	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	193,953	-	135,411	-	-	136,287	130,819	-

	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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24	Apr-24	Jul-24
<b>number of loans</b>																						
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	1	2	4	4	7	11	11	7	11	4	2	1	-	1	1	-	1	-	-	1	1	-
<b>Total 60+ days</b>	1	2	4	4	7	11	11	7	11	4	2	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	Jan-22	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24	Apr-24	Jul-24
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%	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%	0.34%	0.00%	0.00%	0.00%	0.00%	0.35%	0.00%	0.00%
<b>Total 90+ days</b>	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%	0.33%	0.00%	0.00%	0.00%	0.00%	0.34%	0.00%	0.00%

	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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24	Apr-24	Jul-24
<b>principal amounts</b>																						
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	-	-	-	193,953	-	-	-	-	-	136,287	-
<b>Total 90+ days</b>	-	173,400	300,749	299,175	897,285	1,187,187	1,239,331	705,165	1,044,508	455,330	268,400	-	-	-	193,953	-	-	-	-	-	136,287	-

	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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24	Apr-24	Jul-24
<b>number of loans</b>																						
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	2	2	2	6	9	8	5	7	3	2	-	-	-	1	-	-	-	-	1	-	-
<b>Total 90+ days</b>	-	2	2	2	6	9	8	5	7	3	2	-	-	-	1	-	-	-	-	1	-	-