E-MAC Program - Compartment NL 2007-III Investor report October 2026

Cashflow analysis for the period

Total interest received	555,501	
Interest received on transaction accounts	14,640	
Liquidity available	3,300,000	
Reserve account available	825,000	
Receivables under hedging arrangements	59,952	
Total funds available		4,755,094
Company management expenses	3,426	
MPT fee	10,519	
Administration fee	1,011	
Third party fees	36,546	
Liquidity Facility fee	5,060	
Payments under hedging arrangements	205,286	
Interest on the Notes	366,913	
Shortfall Class D PDL Repayment	1,332	
Redemption of Class E-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		630,094
Available after distribution of funds		4,125,000
Undrawn Liquidity Facility	3,300,000	
Reserve account	825,000	
Available liquidity		4,125,000
Net cashflow		-

*** Reference is made to the notice dated 28 May 2015:**

No Extension Margins have been determined to date. The Issuer and the Security Trustee are considering the way forward. Pending such determination and until further notice, no distributions will be made through the Interest Priority of Payments prior to the notification of pledge, below item q, being the item directly above the item relating to the Subordinated Extension Interest Part relating to the Senior Class A Notes, and amounts then remaining will be provisionally retained by the Issuer.

Ledger of retained amounts

Quarterly Payment Date	Retained Amount
October 2015	74,962
January 2016	125,586
April 2016	430,779
July 2016	102,928
October 2016	74,737
January 2017	6,518
April 2017 - October 2017	-
2018	-
2019	-
2020	-
2021 January - 2026 October	-
Total Retained	815,509

Outstanding unpaid Subordinated swap amounts not paid by the transaction	
Unpaid Swap Subordinated Amount	19,433,620.99

Collateral

Starting principal balance	53,930,678	
Further Advances bought in July 2026	-	
Principal redemptions and repayments this Quarter	(1,656,362)	
Losses for the period	(1,332)	
Ending principal balance		52,272,984
Balance Reset Participation	-	
Total balance collateral E-MAC NL 2007-III		52,272,984
Redemptions reserved for purchase Further Advances on October 2026		-
Total balance Notes E-MAC NL 2007-III in EUR		52,272,984

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1	-	-	-	-
Class A2		-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	1,332	1,332	-
Total	-	1,332	1,332	-

Performance

	Last period	This period	Since issue
Prepayment rate	15.95%	11.29%	11.39%

Delinquency table	Number of loans	Balance	Percentage of total
Current	348	50,966,125	97.50%
31 - 60 days	1	427,500	0.82%
61 - 90 days	2	317,123	0.61%
91 - 120 days	1	112,238	0.21%
120+ days	2	449,999	0.86%
In repossession	-	-	0.00%
Total	354	52,272,984	100.00%

	Last period	This period	Recovered	Total loss balance
Aggregate principal losses	-	1,332	11,916	3,552,541

Characteristics

Number of borrowers	354		
Number of loanparts	600		
	(weighted) average	Minimum	Maximum
Loan size borrower	147,664	4,914	550,000
Loan part size	87,122	1,052	550,000
Coupon	4.17%	1.11%	6.98%
Remaining maturity (months)	120	2	162
Remaining interest period (months)	41	1	240
Original interest period (months)	170	1	360
Seasoning (months)	196.0	2.0	264.0
Loan to Original Foreclosure Value (2)	83.9%	2.3%	131.5%

* Calculation includes Bridge loans

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,582,428	3.03%	38	6.33%	41,642.84	4.15%	114.62
Hybride (switch)	104,102	0.20%	2	0.33%	52,050.96	5.20%	126.51
Interest Only	42,531,282	81.36%	437	72.83%	97,325.59	4.18%	122.45
Investment	417,863	0.80%	7	1.17%	59,694.64	4.13%	108.65
Life	4,674,453	8.94%	62	10.33%	75,394.40	3.98%	96.93
Linear	103,996	0.20%	3	0.50%	34,665.19	3.92%	113.80
Savings	782,387	1.50%	24	4.00%	32,599.45	4.78%	121.12
STAR Aflossingsvrij	461,468	0.88%	6	1.00%	76,911.31	4.59%	127.59
Universal Life	1,615,007	3.09%	21	3.50%	76,905.10	3.96%	117.94
Total	52,272,984	100.00%	600	100.00%	87,121.64	4.17%	119.70

Interest Term

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
1		2,996,303	5.73%	23	3.83%	130,274.03	4.47%	124.35
1	12	2,622,794	5.02%	29	4.83%	90,441.16	4.95%	114.46
12	24	51,136	0.10%	1	0.17%	51,135.73	3.70%	116.00
24	36	862,210	1.65%	8	1.33%	107,776.22	5.74%	126.95
36	48	-	0.00%	-	0.00%	-	0.00%	-
48	60	3,521,315	6.74%	32	5.33%	110,041.09	3.36%	115.26
60	72	569,558	1.09%	9	1.50%	63,284.19	4.92%	112.21
72	84	349,668	0.67%	7	1.17%	49,952.62	4.47%	98.89
84	96	-	0.00%	-	0.00%	-	0.00%	-
96	108	-	0.00%	-	0.00%	-	0.00%	-
108	120	15,338,987	29.34%	182	30.33%	84,280.15	3.48%	122.74
120	132	-	0.00%	-	0.00%	-	0.00%	-
132	144	-	0.00%	-	0.00%	-	0.00%	-
144	156	-	0.00%	-	0.00%	-	0.00%	-
156	168	-	0.00%	-	0.00%	-	0.00%	-
168	180	4,273,044	8.17%	47	7.83%	90,915.83	3.09%	119.33
180	192	-	0.00%	-	0.00%	-	0.00%	-
192	204	-	0.00%	-	0.00%	-	0.00%	-
204	216	-	0.00%	-	0.00%	-	0.00%	-
216	228	-	0.00%	-	0.00%	-	0.00%	-
228	240	15,440,047	29.54%	194	32.33%	79,587.87	4.72%	117.66
240	252	-	0.00%	-	0.00%	-	0.00%	-
252	264	-	0.00%	-	0.00%	-	0.00%	-
264	276	-	0.00%	-	0.00%	-	0.00%	-
276	288	-	0.00%	-	0.00%	-	0.00%	-
288	300	870,180	1.66%	14	2.33%	62,155.73	4.80%	102.21
300	312	-	0.00%	-	0.00%	-	0.00%	-
312	324	-	0.00%	-	0.00%	-	0.00%	-
324	336	-	0.00%	-	0.00%	-	0.00%	-
336	348	-	0.00%	-	0.00%	-	0.00%	-
348	360	5,377,744	10.29%	54	9.00%	99,587.85	4.89%	123.90
360	>	-	0.00%	-	0.00%	-	0.00%	-
Total		52,272,984	100.00%	600	100.00%	87,121.64	4.17%	119.70

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.50%	657,342	1.26%	10	1.67%	65,734.18	1.82%	106.68
2.50%	2.75%	3,693,018	7.06%	37	6.17%	99,811.29	2.67%	117.28
2.75%	3.00%	5,306,062	10.15%	64	10.67%	82,907.23	2.89%	117.99
3.00%	3.25%	5,279,820	10.10%	60	10.00%	87,996.99	3.18%	125.06
3.25%	3.50%	1,179,797	2.26%	19	3.17%	62,094.57	3.39%	126.37
3.50%	3.75%	2,848,905	5.45%	33	5.50%	86,330.46	3.64%	120.86
3.75%	4.00%	3,532,911	6.76%	35	5.83%	100,940.32	3.87%	114.71
4.00%	4.25%	3,253,495	6.22%	32	5.33%	101,671.73	4.18%	118.04
4.25%	4.50%	1,307,690	2.50%	22	3.67%	59,440.45	4.43%	118.38
4.50%	4.75%	5,512,532	10.55%	68	11.33%	81,066.64	4.68%	119.34
4.75%	5.00%	11,688,592	22.36%	134	22.33%	87,228.30	4.90%	118.16
5.00%	5.25%	3,252,605	6.22%	36	6.00%	90,350.13	5.13%	123.61
5.25%	5.50%	1,285,980	2.46%	16	2.67%	80,373.76	5.39%	111.89
5.50%	5.75%	1,448,251	2.77%	14	2.33%	103,446.52	5.59%	126.39
5.75%	6.00%	935,563	1.79%	9	1.50%	103,951.40	5.82%	127.40
6.00%	6.25%	743,705	1.42%	6	1.00%	123,950.82	6.11%	132.55
6.25%	6.50%	12,500	0.02%	1	0.17%	12,500.00	6.33%	120.00
6.50%	6.75%	203,000	0.39%	2	0.33%	101,500.00	6.65%	128.00
6.75%	7.00%	131,217	0.25%	2	0.33%	65,608.45	6.83%	127.00
7.00%	7.25%	-	0.00%	-	0.00%	-	0.00%	-
7.25%	7.50%	-	0.00%	-	0.00%	-	0.00%	-
7.50%	>	-	0.00%	-	0.00%	-	0.00%	-
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		52,272,984	100.00%	600	100.00%	87,121.64	4.17%	119.70

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floating		2,996,303	5.73%	23	3.83%	130,274.03	4.47%	124.35
<	01/01/2027	-	0.00%	-	0.00%	-	0.00%	-
01/01/2027	01/01/2028	30,335,661	58.03%	333	55.50%	91,098.08	4.19%	121.30
01/01/2028	01/01/2029	940,403	1.80%	14	2.33%	67,171.64	3.50%	101.73
01/01/2029	01/01/2030	1,032,272	1.97%	11	1.83%	93,842.89	4.98%	124.12
01/01/2030	01/01/2031	1,094,372	2.09%	12	2.00%	91,197.64	3.57%	108.49
01/01/2031	01/01/2032	1,058,354	2.02%	17	2.83%	62,256.10	4.08%	95.63
01/01/2032	01/01/2033	914,050	1.75%	17	2.83%	53,767.66	4.45%	104.51
01/01/2033	01/01/2034	155,000	0.30%	3	0.50%	51,666.67	4.36%	103.48
01/01/2034	01/01/2035	104,158	0.20%	2	0.33%	52,079.09	2.95%	97.00
01/01/2035	01/01/2036	1,873,914	3.58%	33	5.50%	56,785.29	3.49%	106.29
01/01/2036	01/01/2037	2,572,287	4.92%	43	7.17%	59,820.63	4.35%	117.08
01/01/2037	01/01/2038	9,196,211	17.59%	92	15.33%	99,958.81	4.12%	123.87
01/01/2038	01/01/2039	-	0.00%	-	0.00%	-	0.00%	-
01/01/2039	01/01/2040	-	0.00%	-	0.00%	-	0.00%	-
01/01/2040	01/01/2041	-	0.00%	-	0.00%	-	0.00%	-
01/01/2041	01/01/2042	-	0.00%	-	0.00%	-	0.00%	-
01/01/2042	01/01/2043	-	0.00%	-	0.00%	-	0.00%	-
01/01/2043	01/01/2044	-	0.00%	-	0.00%	-	0.00%	-
01/01/2044	01/01/2045	-	0.00%	-	0.00%	-	0.00%	-
01/01/2045	01/01/2046	-	0.00%	-	0.00%	-	0.00%	-
01/01/2046	01/01/2047	-	0.00%	-	0.00%	-	0.00%	-
01/01/2047	01/01/2048	-	0.00%	-	0.00%	-	0.00%	-
01/01/2048	01/01/2049	-	0.00%	-	0.00%	-	0.00%	-
01/01/2049	01/01/2050	-	0.00%	-	0.00%	-	0.00%	-
01/01/2050	01/01/2051	-	0.00%	-	0.00%	-	0.00%	-
01/01/2051	01/01/2052	-	0.00%	-	0.00%	-	0.00%	-
01/01/2052	01/01/2053	-	0.00%	-	0.00%	-	0.00%	-
01/01/2053	01/01/2054	-	0.00%	-	0.00%	-	0.00%	-
01/01/2054	01/01/2055	-	0.00%	-	0.00%	-	0.00%	-
01/01/2055	01/01/2056	-	0.00%	-	0.00%	-	0.00%	-
01/01/2056	>	-	0.00%	-	0.00%	-	0.00%	-
Total		52,272,984	100.00%	600	100.00%	87,121.64	4.17%	119.70

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2026 - 31-Dec-2026	18,024	0.03%	1	0.17%	18,024.39	4.35%	2.00
01-Jan-2027 - 31-Dec-2027	393,560	0.75%	9	1.50%	43,728.88	4.54%	7.10
01-Jan-2028 - 31-Dec-2028	170,067	0.33%	2	0.33%	85,033.50	2.85%	23.00
01-Jan-2029 - 31-Dec-2029	391,491	0.75%	4	0.67%	97,872.75	4.97%	30.47
01-Jan-2030 - 31-Dec-2030	158,426	0.30%	4	0.67%	39,606.53	4.05%	42.86
01-Jan-2031 - 31-Dec-2031	799,792	1.53%	10	1.67%	79,979.20	3.93%	56.14
01-Jan-2032 - 31-Dec-2032	1,495,736	2.86%	19	3.17%	78,722.96	3.75%	67.82
01-Jan-2033 - 31-Dec-2033	795,967	1.52%	9	1.50%	88,440.79	4.89%	81.27
01-Jan-2034 - 31-Dec-2034	213,773	0.41%	4	0.67%	53,443.21	3.27%	92.24
01-Jan-2035 - 31-Dec-2035	2,990,403	5.72%	48	8.00%	62,300.06	3.46%	105.30
01-Jan-2036 - 31-Dec-2036	2,481,992	4.75%	46	7.67%	53,956.36	4.07%	115.84
01-Jan-2037 - 31-Dec-2037	42,189,752	80.71%	439	73.17%	96,104.22	4.22%	127.32
01-Jan-2038 - 31-Dec-2038	17,000	0.03%	2	0.33%	8,500.00	5.40%	136.00
01-Jan-2039 - 31-Dec-2039	80,000	0.15%	2	0.33%	40,000.00	4.84%	151.94
01-Jan-2040 - 31-Dec-2040	77,000	0.15%	1	0.17%	77,000.00	6.20%	162.00
Total	52,272,984	100.00%	600	100.00%	87,121.64	4.17%	119.70

Loanpart to Foreclosure Value

from	until	Value	As % of total	no. loanparts	As % of total	Average Loan Parts	WAC	WAM
NHG		7,147,163	13.67%	103	17.17%	69,389.93	3.83%	103.42
<	50%	6,066,598	11.61%	107	17.83%	56,697.18	4.18%	123.78
50%	55%	1,172,642	2.24%	14	2.33%	83,760.12	4.18%	123.85
55%	60%	1,964,667	3.76%	22	3.67%	89,303.06	4.43%	115.87
60%	65%	1,813,067	3.47%	16	2.67%	113,316.72	3.94%	127.97
65%	70%	2,220,264	4.25%	19	3.17%	116,855.98	4.05%	124.51
70%	75%	3,871,492	7.41%	34	5.67%	113,867.43	3.92%	121.77
75%	80%	2,141,710	4.10%	27	4.50%	79,322.58	4.17%	116.65
80%	85%	4,614,512	8.83%	38	6.33%	121,434.52	4.25%	118.55
85%	90%	2,319,839	4.44%	22	3.67%	105,447.24	4.58%	125.21
90%	95%	3,347,304	6.40%	29	4.83%	115,424.29	4.49%	127.41
95%	100%	2,108,991	4.03%	27	4.50%	78,110.78	4.56%	123.53
100%	105%	1,035,657	1.98%	13	2.17%	79,665.94	4.31%	126.59
105%	110%	2,228,529	4.26%	22	3.67%	101,296.75	4.62%	126.91
110%	115%	1,396,381	2.67%	15	2.50%	93,092.04	3.87%	125.16
115%	120%	1,514,574	2.90%	17	2.83%	89,092.58	3.69%	118.49
120%	125%	6,807,046	13.02%	67	11.17%	101,597.70	4.26%	118.69
125%	>	502,549	0.96%	8	1.33%	62,818.63	3.17%	126.97
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		52,272,984	100.00%	600	100.00%	87,121.64	4.17%	119.70

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	1,585,717	3.03%	13	3.67%	121,978.19	4.81%	109.50
Utrecht	2,409,066	4.61%	17	4.80%	141,709.75	4.27%	127.32
Zeeland	923,907	1.77%	9	2.54%	102,656.38	4.13%	112.41
Zuid-Holland	10,078,013	19.28%	68	19.21%	148,206.07	4.11%	120.91
Flevoland	1,451,852	2.78%	8	2.26%	181,481.48	4.80%	119.98
Friesland	2,823,251	5.40%	20	5.65%	141,162.55	4.09%	125.82
Gelderland	5,935,812	11.36%	38	10.73%	156,205.57	4.35%	117.48
Groningen	3,247,920	6.21%	21	5.93%	154,662.85	3.84%	119.17
Limburg	4,879,863	9.34%	36	10.17%	135,551.75	4.13%	117.88
Noord-Brabant	7,807,135	14.94%	48	13.56%	162,648.65	4.19%	119.69
Noord-Holland	7,429,941	14.21%	51	14.41%	145,685.13	3.98%	119.84
Overijssel	3,700,508	7.08%	25	7.06%	148,020.33	4.13%	119.02
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Total	52,272,984	100.00%	354	100.00%	147,663.80	4.17%	119.70

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single Family House	46,739,351	89.41%	307	86.72%	152,245.44	4.19%	119.07
Shop/House	122,273	0.23%	2	0.56%	61,136.36	4.40%	126.00
Condominium	5,284,504	10.11%	43	12.15%	122,895.44	4.00%	124.94
Farm House	110,000	0.21%	1	0.28%	110,000.00	3.05%	128.00
Condominium with garage	16,857	0.03%	1	0.28%	16,856.85	4.90%	127.00
Unknown	-	0.00%	-	0.00%	-	0.00%	-
Total	52,272,984	100.00%	354	100.00%	147,663.80	4.17%	119.70

Net Size

Net Size		Value	As % of total	no.of loans	As % of total	Average Loans	WAC	WAM
<	0	-	0.00%	-	0.00%	-	0.00%	-
0	25,000	165,817	0.32%	10	2.82%	16,581.72	4.23%	127.03
25,000	50,000	1,085,855	2.08%	27	7.63%	40,216.85	4.36%	113.30
50,000	75,000	1,127,860	2.16%	18	5.08%	62,658.92	3.82%	124.49
75,000	100,000	3,310,313	6.33%	37	10.45%	89,467.93	4.03%	121.70
100,000	125,000	4,399,923	8.42%	39	11.02%	112,818.53	3.95%	120.48
125,000	150,000	11,186,669	21.40%	81	22.88%	138,107.03	4.19%	117.38
150,000	175,000	7,578,401	14.50%	46	12.99%	164,747.85	3.94%	120.62
175,000	200,000	5,425,610	10.38%	29	8.19%	187,090.00	3.95%	121.13
200,000	225,000	3,551,623	6.79%	17	4.80%	208,919.00	4.39%	119.59
225,000	250,000	4,279,707	8.19%	18	5.08%	237,761.48	4.39%	120.74
250,000	275,000	3,402,648	6.51%	13	3.67%	261,742.13	4.43%	119.59
275,000	300,000	1,720,294	3.29%	6	1.69%	286,715.70	4.59%	110.08
300,000	325,000	310,396	0.59%	1	0.28%	310,395.78	5.00%	127.00
325,000	350,000	657,387	1.26%	2	0.56%	328,693.40	3.12%	126.50
350,000	375,000	1,083,900	2.07%	3	0.85%	361,300.00	3.89%	120.02
375,000	400,000	1,581,581	3.03%	4	1.13%	395,395.25	4.62%	120.46
400,000	425,000	-	0.00%	-	0.00%	-	0.00%	-
425,000	450,000	855,000	1.64%	2	0.56%	427,500.00	5.25%	120.89
450,000	475,000	-	0.00%	-	0.00%	-	0.00%	-
475,000	500,000	-	0.00%	-	0.00%	-	0.00%	-
500,000	525,000	-	0.00%	-	0.00%	-	0.00%	-
525,000	550,000	550,000	1.05%	1	0.28%	550,000.00	3.82%	129.00
550,000	575,000	-	0.00%	-	0.00%	-	0.00%	-
575,000	600,000	-	0.00%	-	0.00%	-	0.00%	-
600,000	625,000	-	0.00%	-	0.00%	-	0.00%	-
625,000	650,000	-	0.00%	-	0.00%	-	0.00%	-
650,000	>	-	0.00%	-	0.00%	-	0.00%	-
Total		52,272,984	100.00%	354	100.00%	147,663.80	4.17%	119.70