Performance E-MAC NL 2007-NHG V

Pool characteristics

Issuance volume		€ 250,000,000
Total delinquencies 60+ days as per	27-Oct-26	1.17%
Total delinquencies 90+ days as per	27-Oct-26	1.17%

	Jan-08	Oct-26
Percentage of non-Self Certified loans	99.5%	99.2%
Percentage of Self Certified loans	0.5%	0.8%

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	Jan-20	Jan-21	Jan-22	Jan-23	Jan-24	Jan-25	Jan-26	Apr-26	Jul-26	Oct-26
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	233,090	222,251	215,990	211,790	211,064	210,329
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	39,453,953	34,776,357	31,047,542	29,625,776	28,747,122	27,729,263
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	58,254,289	45,605,974	39,687,043	34,998,608	31,263,532	29,837,566	28,958,186	27,939,592

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	Jan-20	Jan-21	Jan-22	Jan-23	Jan-24	Jan-25	Jan-26	Apr-26	Jul-26	Oct-26
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	306	283	265	254	247	242
Total	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	309	286	268	257	250	245

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	Jan-20	Jan-21	Jan-22	Jan-23	Jan-24	Jan-25	Jan-26	Apr-26	Jul-26	Oct-26
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%	0.35%	0.43%	0.49%	1.00%	1.14%	1.18%
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%	0.33%	0.00%	0.34%	0.43%	0.48%	1.00%	1.13%	1.17%

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	Jan-20	Jan-21	Jan-22	Jan-23	Jan-24	Jan-25	Jan-26	Apr-26	Jul-26	Oct-26
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	-	136,287	151,000	151,000	297,394	327,500	327,500
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	193,953	-	136,287	151,000	151,000	297,394	327,500	327,500

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	Jan-20	Jan-21	Jan-22	Jan-23	Jan-24	Jan-25	Jan-26	Apr-26	Jul-26	Oct-26
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	1	2	4	4	7	11	11	7	11	4	2	1	-	1	1	-	1	1	1	2	2	2
Total 60+ days	1	2	4	4	7	11	11	7	11	4	2	1	-	1	1	-	1	1	1	2	2	2

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	Jan-20	Jan-21	Jan-22	Jan-23	Jan-24	Jan-25	Jan-26	Apr-26	Jul-26	Oct-26
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%	0.35%	0.43%	0.49%	0.00%	0.61%	1.18%
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%	0.33%	0.00%	0.34%	0.43%	0.48%	0.00%	0.61%	1.17%

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	Jan-20	Jan-21	Jan-22	Jan-23	Jan-24	Jan-25	Jan-26	Apr-26	Jul-26	Oct-26
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	151,000	151,000	-	176,500	327,500
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	-	-	-	193,953	-	136,287	151,000	151,000	-	176,500	327,500

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	Jan-20	Jan-21	Jan-22	Jan-23	Jan-24	Jan-25	Jan-26	Apr-26	Jul-26	Oct-26
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	2	2	2	6	9	8	5	7	3	2	-	-	-	1	-	1	1	1	-	1	2
Total 90+ days	-	2	2	2	6	9	8	5	7	3	2	-	-	-	1	-	1	1	1	-	1	2