

## Performance E-MAC NL 2007-NHG V

### Pool characteristics

Issuance volume		€ 250,000,000
Total delinquencies 60+ days as per	25-Oct-17	0.68%
Total delinquencies 90+ days as per	25-Oct-17	0.41%

Percentage of non-Self Certified loans	Jan-08	Oct-17
Percentage of Self Certified loans	99.5%	99.4%
	0.5%	0.6%

### Total

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	1,098,364	1,148,364	1,148,364	1,134,748	995,346	919,608	904,111	943,447	899,213	873,760	855,743	821,827	815,155	767,514	891,502	740,687
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	156,167,732	152,076,353	148,192,797	142,046,428	134,899,450	129,638,814	125,704,140
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	157,041,493	152,932,096	149,014,625	142,861,582	135,666,964	130,530,315	126,444,827

<i>number of loans</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	6	7	7	7	6	6	6	7	7	7	7	7	7	7	8	7
Non-Self Certified	1,365	1,381	1,346	1,296	1,242	1,191	1,135	1,070	994	969	946	927	891	852	822	795
Total	1,371	1,388	1,353	1,303	1,248	1,197	1,141	1,077	1,001	976	953	934	898	859	830	802

### 60+ days Delinquencies

<i>percentages</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
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%
Non-Self Certified	0.06%	0.07%	0.28%	0.27%	0.51%	0.76%	0.89%	0.61%	1.07%	0.58%	0.75%	0.59%	0.50%	0.35%	0.55%	0.69%
Total 60+ days	0.05%	0.07%	0.28%	0.27%	0.51%	0.75%	0.88%	0.61%	1.07%	0.58%	0.74%	0.59%	0.49%	0.35%	0.55%	0.68%

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
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	903,836	1,136,947	875,753	703,340	477,931	714,760	864,766
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	903,836	1,136,947	875,753	703,340	477,931	714,760	864,766

<i>number of loans</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	1	2	4	4	7	11	11	7	11	6	7	5	4	3	5	5
Total 60+ days	1	2	4	4	7	11	11	7	11	6	7	5	4	3	5	5

### 90+ days Delinquencies

<i>percentages</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
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%
Non-Self Certified	0.00%	0.07%	0.13%	0.14%	0.43%	0.59%	0.66%	0.40%	0.65%	0.51%	0.41%	0.59%	0.32%	0.35%	0.43%	0.41%
Total 90+ days	0.00%	0.07%	0.13%	0.14%	0.43%	0.59%	0.66%	0.40%	0.65%	0.51%	0.41%	0.59%	0.32%	0.35%	0.43%	0.41%

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	173,400	300,749	299,175	897,285	1,187,187	1,239,331	705,165	1,044,508	794,040	628,141	875,753	455,330	477,931	556,360	516,410
Total 90+ days	-	173,400	300,749	299,175	897,285	1,187,187	1,239,331	705,165	1,044,508	794,040	628,141	875,753	455,330	477,931	556,360	516,410

<i>number of loans</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	2	2	2	6	9	8	5	7	5	4	5	3	3	4	3
Total 90+ days	-	2	2	2	6	9	8	5	7	5	4	5	3	3	4	3