

Performance E-MAC NL 2007-NHG V

Pool characteristics

Issuance volume		€ 250,000,000
Total delinquencies 60+ days as per	25-Apr-18	0.30%
Total delinquencies 90+ days as per	25-Apr-18	0.10%
		Jan-08
Percentage of non-Self Certified loans		99.5%
		Apr-18
Percentage of Self Certified loans		99.2%
		0.5%
		0.8%

Total

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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	767,514	891,502	740,687	739,718	907,199
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	134,899,450	129,638,814	125,704,140	116,630,394	111,007,691
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	135,666,964	130,530,315	126,444,827	117,370,112	111,914,890

<i>number of loans</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	6	7	7	7	6	6	6	7	7	7	7	8	7	7	8
Non-Self Certified	1,365	1,381	1,346	1,296	1,242	1,191	1,135	1,070	994	891	852	822	795	744	714
Total	1,371	1,388	1,353	1,303	1,248	1,197	1,141	1,077	1,001	898	859	830	802	751	722

60+ days Delinquencies

<i>percentages</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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%
Non-Self Certified	0.06%	0.07%	0.28%	0.27%	0.51%	0.76%	0.89%	0.61%	1.07%	0.50%	0.35%	0.55%	0.69%	0.23%	0.30%
Total 60+ days	0.05%	0.07%	0.28%	0.27%	0.51%	0.75%	0.88%	0.61%	1.07%	0.49%	0.35%	0.55%	0.68%	0.23%	0.30%

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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	477,931	714,760	864,766	268,400	337,022
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	477,931	714,760	864,766	268,400	337,022

<i>number of loans</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	1	2	4	4	7	11	11	7	11	4	3	5	5	2	2
Total 60+ days	1	2	4	4	7	11	11	7	11	4	3	5	5	2	2

90+ days Delinquencies

<i>percentages</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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%
Non-Self Certified	0.00%	0.07%	0.13%	0.14%	0.43%	0.59%	0.66%	0.40%	0.65%	0.32%	0.35%	0.43%	0.41%	0.23%	0.10%
Total 90+ days	0.00%	0.07%	0.13%	0.14%	0.43%	0.59%	0.66%	0.40%	0.65%	0.32%	0.35%	0.43%	0.41%	0.23%	0.10%

<i>principal amounts</i>	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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	477,931	556,360	516,410	268,400	110,000
Total 90+ days	-	173,400	300,749	299,175	897,285	1,187,187	1,239,331	705,165	1,044,508	455,330	477,931	556,360	516,410	268,400	110,000

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Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	2	2	2	6	9	8	5	7	3	3	4	3	2	1
Total 90+ days	-	2	2	2	6	9	8	5	7	3	3	4	3	2	1