

NHEL 2007-1
Tranche: A-1A
CUSIP: 669971AA1

Certificates Original Principal Balance: \$803,560,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$86.08

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	0.99732608	0.00267392
4/25/2007	5/24/2007	0.99123066	0.00876934
5/25/2007	6/24/2007	0.98144963	0.01855037
6/25/2007	7/24/2007	0.96720530	0.03279470
7/25/2007	8/26/2007	0.95192696	0.04807304
8/27/2007	9/24/2007	0.93316609	0.06683391
9/25/2007	10/24/2007	0.91360625	0.08639375
10/25/2007	11/25/2007	0.90347645	0.09652355
11/26/2007	12/25/2007	0.88930000	0.11070000
12/26/2007	1/24/2008	0.87612091	0.12387910
1/25/2008	2/24/2008	0.85833495	0.14166505
2/25/2008	3/24/2008	0.84146546	0.15853454
3/25/2008	4/24/2008	0.82890108	0.17109892
4/25/2008	5/26/2008	0.81231153	0.18768847
5/27/2008	6/24/2008	0.79534115	0.20465885
6/25/2008	7/24/2008	0.78113622	0.21886378
7/25/2008	8/24/2008	0.76655231	0.23344769
8/25/2008	9/24/2008	0.75509715	0.24490285
9/25/2008	10/26/2008	0.74238019	0.25761981
10/27/2008	11/24/2008	0.73040443	0.26959557
11/25/2008	12/25/2008	0.72149188	0.27850812
12/26/2008	1/25/2009	0.70919144	0.29080857
1/26/2009	2/24/2009	0.69819501	0.30180499
2/25/2009	3/24/2009	0.68668423	0.31331577
3/25/2009	4/26/2009	0.67859480	0.32140520
4/27/2009	5/25/2009	0.66879312	0.33120688
5/26/2009	6/24/2009	0.65976513	0.34023487
6/25/2009	7/26/2009	0.65200027	0.34799973
7/27/2009	8/24/2009	0.64424777	0.35575223
8/25/2009	9/24/2009	0.63683850	0.36316150
9/25/2009	10/25/2009	0.62641906	0.37358094
10/26/2009	11/24/2009	0.61646933	0.38353067
11/25/2009	12/27/2009	0.60706142	0.39293858
12/28/2009	1/24/2010	0.59763871	0.40236129
1/25/2010	2/24/2010	0.58985677	0.41014323
2/25/2010	3/24/2010	0.58182812	0.41817188
3/25/2010	4/25/2010	0.57418342	0.42581658
4/26/2010	5/24/2010	0.56799627	0.43200373
5/25/2010	6/24/2010	0.56185722	0.43814278
6/25/2010	7/25/2010	0.55541455	0.44458545
7/26/2010	8/24/2010	0.54861079	0.45138921
8/25/2010	9/26/2010	0.54495190	0.45504810
9/27/2010	10/24/2010	0.54142394	0.45857606
10/25/2010	11/25/2010	0.53736123	0.46263877
11/26/2010	12/26/2010	0.53351442	0.46648558
12/27/2010	1/24/2011	0.52881470	0.47118530
1/25/2011	2/24/2011	0.52433379	0.47566621
2/25/2011	3/24/2011	0.52222097	0.47777903
3/25/2011	4/24/2011	0.51974330	0.48025670
4/25/2011	5/24/2011	0.51547121	0.48452879

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Tranche: A-1A
CUSIP: 669971AA1

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Date of First Suit: May 21, 2008
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From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.51306847	0.48693153
6/27/2011	7/24/2011	0.50879334	0.49120666
7/25/2011	8/24/2011	0.50257998	0.49742002
8/25/2011	9/25/2011	0.49813185	0.50186815
9/26/2011	10/24/2011	0.49425020	0.50574980
10/25/2011	11/24/2011	0.49001998	0.50998002
11/25/2011	12/26/2011	0.48583716	0.51416284
12/27/2011	1/24/2012	0.48198822	0.51801178
1/25/2012	2/26/2012	0.47867170	0.52132830
2/27/2012	3/25/2012	0.47567958	0.52432042
3/26/2012	4/24/2012	0.47187941	0.52812059
4/25/2012	5/24/2012	0.46860373	0.53139627
5/25/2012	6/24/2012	0.46561654	0.53438346
6/25/2012	7/24/2012	0.46386679	0.53613321
7/25/2012	8/26/2012	0.46386679	0.53613321
8/27/2012	9/24/2012	0.46386679	0.53613321
9/25/2012	10/24/2012	0.46386679	0.53613321
10/25/2012	11/25/2012	0.46376284	0.53623716
11/26/2012	12/25/2012	0.46284282	0.53726113
12/26/2012	1/24/2013	0.45878509	0.54131885
1/25/2013	2/24/2013	0.45702677	0.54307718
2/25/2013	3/24/2013	0.45306810	0.54703585
3/25/2013	4/24/2013	0.45017195	0.54993200
4/25/2013	5/27/2013	0.44802283	0.55208112
5/28/2013	6/24/2013	0.44591708	0.55418686
6/25/2013	7/24/2013	0.44334712	0.55675682
7/25/2013	8/25/2013	0.44038275	0.55972119
8/26/2013	9/24/2013	0.43764887	0.56245508
9/25/2013	10/24/2013	0.43605864	0.56404531
10/25/2013	11/24/2013	0.43413210	0.56597185
11/25/2013	12/25/2013	0.43037504	0.56972891
12/26/2013	1/26/2014	0.42809032	0.57201362
1/27/2014	2/24/2014	0.42649013	0.57361382
2/25/2014	3/24/2014	0.42403762	0.57606632
3/25/2014	4/24/2014	0.42206231	0.57804164
4/25/2014	5/26/2014	0.41984425	0.58025970
5/27/2014	6/24/2014	0.41521553	0.58488842
6/25/2014	7/24/2014	0.41278020	0.58732375
7/25/2014	8/24/2014	0.41127226	0.58883169
8/25/2014	9/24/2014	0.40891970	0.59118425
9/25/2014	10/26/2014	0.40499848	0.59510546
10/27/2014	11/24/2014	0.40178349	0.59832045
11/25/2014	12/25/2014	0.40004063	0.60006332
12/26/2014	1/25/2015	0.39652295	0.60358100
1/26/2015	2/24/2015	0.39312119	0.60698275
2/25/2015	3/24/2015	0.39062767	0.60947628
3/25/2015	4/26/2015	0.38726260	0.61284135
4/27/2015	5/25/2015	0.38507021	0.61503373
5/26/2015	6/24/2015	0.38297124	0.61713270
6/25/2015	7/26/2015	0.38033340	0.61977055

NHEL 2007-1
Tranche: A-1A
CUSIP: 669971AA1

Certificates Original Principal Balance: \$803,560,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$86.08

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.37801848	0.62208547
8/25/2015	9/24/2015	0.37554462	0.62455932
9/25/2015	10/25/2015	0.37380029	0.62630366
10/26/2015	11/24/2015	0.37021100	0.62989295
11/25/2015	12/27/2015	0.36812944	0.63197451
12/28/2015	1/24/2016	0.36670596	0.63339799
1/25/2016	2/24/2016	0.36436124	0.63574271
2/25/2016	3/24/2016	0.36271278	0.63739117
3/25/2016	4/24/2016	0.36063325	0.63947069
4/25/2016	5/24/2016	0.35695253	0.64315142
5/25/2016	6/26/2016	0.35461200	0.64549195
6/27/2016	7/24/2016	0.35239680	0.64770715
7/25/2016	8/24/2016	0.35125867	0.64884528
8/25/2016	9/25/2016	0.35029380	0.64981015
9/26/2016	10/24/2016	0.34717158	0.65293237
10/25/2016	11/24/2016	0.34456477	0.65553917
11/25/2016	12/26/2016	0.34149996	0.65860398
12/27/2016		0.33948261	0.66062134

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: A-2A1
CUSIP: 669971AB9

Certificates Original Principal Balance: \$262,665,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$95.21

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	0.99463956	0.00536044
4/25/2007	5/24/2007	0.97074500	0.02925500
5/25/2007	6/24/2007	0.94906542	0.05093458
6/25/2007	7/24/2007	0.91341734	0.08658266
7/25/2007	8/26/2007	0.89057027	0.10942973
8/27/2007	9/24/2007	0.85870856	0.14129144
9/25/2007	10/24/2007	0.82430431	0.17569569
10/25/2007	11/25/2007	0.80540691	0.19459309
11/26/2007	12/25/2007	0.78485249	0.21514751
12/26/2007	1/24/2008	0.77045036	0.22954964
1/25/2008	2/24/2008	0.75231016	0.24768984
2/25/2008	3/24/2008	0.73290449	0.26709551
3/25/2008	4/24/2008	0.70462038	0.29537962
4/25/2008	5/26/2008	0.66845325	0.33154675
5/27/2008	6/24/2008	0.64087741	0.35912259
6/25/2008	7/24/2008	0.61781919	0.38218081
7/25/2008	8/24/2008	0.58683239	0.41316761
8/25/2008	9/24/2008	0.55450183	0.44549817
9/25/2008	10/26/2008	0.53370081	0.46629919
10/27/2008	11/24/2008	0.51269669	0.48730331
11/25/2008	12/25/2008	0.49643921	0.50356079
12/26/2008	1/25/2009	0.47971736	0.52028264
1/26/2009	2/24/2009	0.45780763	0.54219238
2/25/2009	3/24/2009	0.44332472	0.55667528
3/25/2009	4/26/2009	0.42784529	0.57215471
4/27/2009	5/25/2009	0.41069949	0.58930051
5/26/2009	6/24/2009	0.38931784	0.61068216
6/25/2009	7/26/2009	0.37164363	0.62835637
7/27/2009	8/24/2009	0.35889005	0.64110995
8/25/2009	9/24/2009	0.33797617	0.66202383
9/25/2009	10/25/2009	0.31803861	0.68196139
10/26/2009	11/24/2009	0.29701197	0.70298803
11/25/2009	12/27/2009	0.27401695	0.72598306
12/28/2009	1/24/2010	0.25676138	0.74323862
1/25/2010	2/24/2010	0.23230125	0.76769875
2/25/2010	3/24/2010	0.22628623	0.77371377
3/25/2010	4/25/2010	0.21748161	0.78251839
4/26/2010	5/24/2010	0.20209296	0.79790704
5/25/2010	6/24/2010	0.19304548	0.80695452
6/25/2010	7/25/2010	0.17707595	0.82292405
7/26/2010	8/24/2010	0.16844575	0.83155425
8/25/2010	9/26/2010	0.16376046	0.83623954
9/27/2010	10/24/2010	0.15069413	0.84930587
10/25/2010	11/25/2010	0.14601627	0.85398373
11/26/2010	12/26/2010	0.13859875	0.86140126
12/27/2010	1/24/2011	0.13048656	0.86951344
1/25/2011	2/24/2011	0.12366779	0.87633221
2/25/2011	3/24/2011	0.11813854	0.88186146
3/25/2011	4/24/2011	0.11417600	0.88582400
4/25/2011	5/24/2011	0.10660117	0.89339883

NHEL 2007-1
Tranche: A-2A1
CUSIP: 669971AB9

Certificates Original Principal Balance: \$262,665,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$95.21

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.09822496	0.90177504
6/27/2011	7/24/2011	0.09629882	0.90370119
7/25/2011	8/24/2011	0.08589172	0.91410828
8/25/2011	9/25/2011	0.07958547	0.92041453
9/26/2011	10/24/2011	0.07379943	0.92620057
10/25/2011	11/24/2011	0.05653909	0.94346091
11/25/2011	12/26/2011	0.04932597	0.95067403
12/27/2011	1/24/2012	0.04566538	0.95433462
1/25/2012	2/26/2012	0.04566538	0.95433462
2/27/2012	3/25/2012	0.04059798	0.95940202
3/26/2012	4/24/2012	0.03537617	0.96462383
4/25/2012	5/24/2012	0.03066219	0.96933781
5/25/2012	6/24/2012	0.02629138	0.97370862
6/25/2012	7/24/2012	0.02395017	0.97604983
7/25/2012	8/26/2012	0.02395017	0.97604983
8/27/2012	9/24/2012	0.02395017	0.97604983
9/25/2012	10/24/2012	0.02395017	0.97604983
10/25/2012	11/25/2012	0.02395017	0.97604983
11/26/2012	12/25/2012	0.01999506	0.98000494
12/26/2012	1/24/2013	0.01438527	0.98561473
1/25/2013	2/24/2013	0.01234612	0.98765388
2/25/2013	3/24/2013	0.01228381	0.98771619
3/25/2013	4/24/2013	0.01226155	0.98773845
4/25/2013	5/27/2013	0.01216135	0.98783865
5/28/2013	6/24/2013	0.01207830	0.98792170
6/25/2013	7/24/2013	0.01201819	0.98798181
7/25/2013	8/25/2013	0.01195471	0.98804529
8/26/2013	9/24/2013	0.01188036	0.98811964
9/25/2013	10/24/2013	0.01181850	0.98818150
10/25/2013	11/24/2013	0.01173967	0.98826033
11/25/2013	12/25/2013	0.01168608	0.98831392
12/26/2013	1/26/2014	0.01161744	0.98838256
1/27/2014	2/24/2014	0.01157156	0.98842844
2/25/2014	3/24/2014	0.01150278	0.98849722
3/25/2014	4/24/2014	0.01146721	0.98853279
4/25/2014	5/26/2014	0.01140600	0.98859400
5/27/2014	6/24/2014	0.01131047	0.98868953
6/25/2014	7/24/2014	0.01124665	0.98875335
7/25/2014	8/24/2014	0.01120435	0.98879565
8/25/2014	9/24/2014	0.01108239	0.98891761
9/25/2014	10/26/2014	0.01100135	0.98899865
10/27/2014	11/24/2014	0.01095926	0.98904074
11/25/2014	12/25/2014	0.01089007	0.98910994
12/26/2014	1/25/2015	0.01085002	0.98914998
1/26/2015	2/24/2015	0.01079141	0.98920859
2/25/2015	3/24/2015	0.01074558	0.98925442
3/25/2015	4/26/2015	0.01071313	0.98928687
4/27/2015	5/25/2015	0.01065281	0.98934719
5/26/2015	6/24/2015	0.01061447	0.98938553
6/25/2015	7/26/2015	0.01056760	0.98943240

NHEL 2007-1
Tranche: A-2A1
CUSIP: 669971AB9

Certificates Original Principal Balance: \$262,665,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$95.21

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.01052035	0.98947965
8/25/2015	9/24/2015	0.01045693	0.98954307
9/25/2015	10/25/2015	0.01037884	0.98962117
10/26/2015	11/24/2015	0.01028904	0.98971096
11/25/2015	12/27/2015	0.01023303	0.98976697
12/28/2015	1/24/2016	0.01019574	0.98980426
1/25/2016	2/24/2016	0.01017112	0.98982888
2/25/2016	3/24/2016	0.01010620	0.98989380
3/25/2016	4/24/2016	0.01008174	0.98991826
4/25/2016	5/24/2016	0.01004291	0.98995709
5/25/2016	6/26/2016	0.00999349	0.99000651
6/27/2016	7/24/2016	0.00991747	0.99008253
7/25/2016	8/24/2016	0.00990148	0.99009852
8/25/2016	9/25/2016	0.00985910	0.99014090
9/26/2016	10/24/2016	0.00982039	0.99017961
10/25/2016	11/24/2016	0.00977179	0.99022821
11/25/2016	12/26/2016	0.00973573	0.99026427
12/27/2016		0.00966788	0.99033213

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: A-2A2
CUSIP: 669971AS2

Certificates Original Principal Balance: \$100,000,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$97.86

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/25/2007	4/24/2007	0.99463956	0.00536044
4/25/2007	5/24/2007	0.97074500	0.02925500
5/25/2007	6/24/2007	0.94906542	0.05093458
6/25/2007	7/24/2007	0.91341734	0.08658266
7/25/2007	8/24/2007	0.89057027	0.10942973
8/25/2007	9/24/2007	0.85870856	0.14129144
9/25/2007	10/24/2007	0.82430431	0.17569569
10/25/2007	11/24/2007	0.80540691	0.19459309
11/25/2007	12/24/2007	0.78485249	0.21514751
12/25/2007	1/24/2008	0.77045036	0.22954964
1/25/2008	2/24/2008	0.75231016	0.24768984
2/25/2008	3/24/2008	0.73290449	0.26709551
3/25/2008	4/24/2008	0.70462038	0.29537962
4/25/2008	5/24/2008	0.66845325	0.33154675
5/25/2008	6/24/2008	0.64087741	0.35912259
6/25/2008	7/24/2008	0.61781919	0.38218081
7/25/2008	8/24/2008	0.58683239	0.41316761
8/25/2008	9/24/2008	0.55450183	0.44549817
9/25/2008	10/24/2008	0.53370081	0.46629919
10/25/2008	11/24/2008	0.51269669	0.48730331
11/25/2008	12/24/2008	0.49643921	0.50356079
12/25/2008	1/24/2009	0.47971736	0.52028264
1/25/2009	2/24/2009	0.45780763	0.54219238
2/25/2009	3/24/2009	0.44332472	0.55667528
3/25/2009	4/24/2009	0.42784529	0.57215471
4/25/2009	5/24/2009	0.41069949	0.58930051
5/25/2009	6/24/2009	0.38931784	0.61068216
6/25/2009	7/24/2009	0.37164363	0.62835637
7/25/2009	8/24/2009	0.35889005	0.64110995
8/25/2009	9/24/2009	0.33797617	0.66202383
9/25/2009	10/24/2009	0.31803861	0.68196139
10/25/2009	11/24/2009	0.29701197	0.70298803
11/25/2009	12/24/2009	0.27401695	0.72598306
12/25/2009	1/24/2010	0.25676138	0.74323862
1/25/2010	2/24/2010	0.23230125	0.76769875
2/25/2010	3/24/2010	0.22628623	0.77371377
3/25/2010	4/24/2010	0.21748161	0.78251839
4/25/2010	5/24/2010	0.20209296	0.79790704
5/25/2010	6/24/2010	0.19304548	0.80695452
6/25/2010	7/24/2010	0.17707595	0.82292405
7/25/2010	8/24/2010	0.16844575	0.83155425
8/25/2010	9/24/2010	0.16376046	0.83623954
9/25/2010	10/24/2010	0.15069413	0.84930587
10/25/2010	11/24/2010	0.14601627	0.85398373
11/25/2010	12/24/2010	0.13859874	0.86140126
12/25/2010	1/24/2011	0.13048656	0.86951344
1/25/2011	2/24/2011	0.12366779	0.87633221
2/25/2011	3/24/2011	0.11813854	0.88186146
3/25/2011	4/24/2011	0.11417600	0.88582400
4/25/2011	5/24/2011	0.10660117	0.89339883

NHEL 2007-1
Tranche: A-2A2
CUSIP: 669971AS2

Certificates Original Principal Balance: \$100,000,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$97.86

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/24/2011	0.09822496	0.90177504
6/25/2011	7/24/2011	0.09629882	0.90370119
7/25/2011	8/24/2011	0.08589172	0.91410828
8/25/2011	9/24/2011	0.07958547	0.92041453
9/25/2011	10/24/2011	0.07379943	0.92620057
10/25/2011	11/24/2011	0.05653909	0.94346091
11/25/2011	12/24/2011	0.04932597	0.95067403
12/25/2011	1/24/2012	0.04566538	0.95433462
1/25/2012	2/24/2012	0.04566538	0.95433462
2/25/2012	3/24/2012	0.04059798	0.95940202
3/25/2012	4/24/2012	0.03537617	0.96462383
4/25/2012	5/24/2012	0.03066219	0.96933781
5/25/2012	6/24/2012	0.02629138	0.97370862
6/25/2012	7/24/2012	0.02395017	0.97604983
7/25/2012	8/24/2012	0.02395017	0.97604983
8/25/2012	9/24/2012	0.02395017	0.97604983
9/25/2012	10/24/2012	0.02395017	0.97604983
10/25/2012	11/24/2012	0.02395017	0.97604983
11/25/2012	12/24/2012	0.01999506	0.98000494
12/25/2012	1/24/2013	0.01438527	0.98561473
1/25/2013	2/24/2013	0.01234612	0.98765389
2/25/2013	3/24/2013	0.01228381	0.98771619
3/25/2013	4/24/2013	0.01226155	0.98773845
4/25/2013	5/24/2013	0.01216135	0.98783865
5/25/2013	6/24/2013	0.01207830	0.98792170
6/25/2013	7/24/2013	0.01201819	0.98798181
7/25/2013	8/24/2013	0.01195471	0.98804529
8/25/2013	9/24/2013	0.01188036	0.98811964
9/25/2013	10/24/2013	0.01181850	0.98818150
10/25/2013	11/24/2013	0.01173967	0.98826033
11/25/2013	12/24/2013	0.01168608	0.98831392
12/25/2013	1/24/2014	0.01161744	0.98838256
1/25/2014	2/24/2014	0.01157156	0.98842844
2/25/2014	3/24/2014	0.01150278	0.98849722
3/25/2014	4/24/2014	0.01146721	0.98853280
4/25/2014	5/24/2014	0.01140600	0.98859400
5/25/2014	6/24/2014	0.01131047	0.98868953
6/25/2014	7/24/2014	0.01124665	0.98875335
7/25/2014	8/24/2014	0.01120435	0.98879565
8/25/2014	9/24/2014	0.01108239	0.98891761
9/25/2014	10/24/2014	0.01100135	0.98899865
10/25/2014	11/24/2014	0.01095926	0.98904074
11/25/2014	12/24/2014	0.01089007	0.98910994
12/25/2014	1/24/2015	0.01085002	0.98914998
1/25/2015	2/24/2015	0.01079141	0.98920859
2/25/2015	3/24/2015	0.01074558	0.98925442
3/25/2015	4/24/2015	0.01071313	0.98928687
4/25/2015	5/24/2015	0.01065281	0.98934719
5/25/2015	6/24/2015	0.01061447	0.98938553
6/25/2015	7/24/2015	0.01056760	0.98943240

NHEL 2007-1
Tranche: A-2A2
CUSIP: 669971AS2

Certificates Original Principal Balance: \$100,000,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$97.86

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/25/2015	8/24/2015	0.01052035	0.98947965
8/25/2015	9/24/2015	0.01045693	0.98954307
9/25/2015	10/24/2015	0.01037884	0.98962117
10/25/2015	11/24/2015	0.01028904	0.98971096
11/25/2015	12/24/2015	0.01023303	0.98976697
12/25/2015	1/24/2016	0.01019574	0.98980426
1/25/2016	2/24/2016	0.01017112	0.98982888
2/25/2016	3/24/2016	0.01010620	0.98989380
3/25/2016	4/24/2016	0.01008174	0.98991826
4/25/2016	5/24/2016	0.01004291	0.98995709
5/25/2016	6/24/2016	0.00999349	0.99000651
6/25/2016	7/24/2016	0.00991747	0.99008253
7/25/2016	8/24/2016	0.00990148	0.99009852
8/25/2016	9/24/2016	0.00985910	0.99014090
9/25/2016	10/24/2016	0.00982039	0.99017961
10/25/2016	11/24/2016	0.00977179	0.99022821
11/25/2016	12/24/2016	0.00973573	0.99026427
12/25/2016		0.00966788	0.99033213

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: A-2B
CUSIP: 669971AC7

Certificates Original Principal Balance: \$131,454,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$85.01

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000

NHEL 2007-1
Tranche: A-2B
CUSIP: 669971AC7

Certificates Original Principal Balance: \$131,454,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$85.01

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	1.00000000	0.00000000
9/25/2012	10/24/2012	1.00000000	0.00000000
10/25/2012	11/25/2012	1.00000000	0.00000000
11/26/2012	12/25/2012	1.00000000	0.00000000
12/26/2012	1/24/2013	1.00000000	0.00000000
1/25/2013	2/24/2013	1.00000000	0.00000000
2/25/2013	3/24/2013	0.99495330	0.00504670
3/25/2013	4/24/2013	0.99315021	0.00684979
4/25/2013	5/27/2013	0.98503439	0.01496561
5/28/2013	6/24/2013	0.97830744	0.02169256
6/25/2013	7/24/2013	0.97343909	0.02656091
7/25/2013	8/25/2013	0.96829735	0.03170265
8/26/2013	9/24/2013	0.96227480	0.03772520
9/25/2013	10/24/2013	0.95726465	0.04273535
10/25/2013	11/24/2013	0.95087933	0.04912067
11/25/2013	12/25/2013	0.94653908	0.05346092
12/26/2013	1/26/2014	0.94097930	0.05902070
1/27/2014	2/24/2014	0.93726304	0.06273696
2/25/2014	3/24/2014	0.93169196	0.06830804
3/25/2014	4/24/2014	0.92881080	0.07118920
4/25/2014	5/26/2014	0.92385317	0.07614683
5/27/2014	6/24/2014	0.91611555	0.08388445
6/25/2014	7/24/2014	0.91094671	0.08905329
7/25/2014	8/24/2014	0.90752018	0.09247982
8/25/2014	9/24/2014	0.89764172	0.10235828
9/25/2014	10/26/2014	0.89107811	0.10892189
10/27/2014	11/24/2014	0.88766890	0.11233111
11/25/2014	12/25/2014	0.88206409	0.11793591
12/26/2014	1/25/2015	0.87882053	0.12117947
1/26/2015	2/24/2015	0.87407360	0.12592640
2/25/2015	3/24/2015	0.87036108	0.12963892
3/25/2015	4/26/2015	0.86773292	0.13226708
4/27/2015	5/25/2015	0.86284680	0.13715321
5/26/2015	6/24/2015	0.85974132	0.14025868
6/25/2015	7/26/2015	0.85594544	0.14405456

NHEL 2007-1
Tranche: A-2B
CUSIP: 669971AC7

Certificates Original Principal Balance: \$131,454,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$85.01

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.85211811	0.14788189
8/25/2015	9/24/2015	0.84698163	0.15301837
9/25/2015	10/25/2015	0.84065592	0.15934408
10/26/2015	11/24/2015	0.83338314	0.16661686
11/25/2015	12/27/2015	0.82884602	0.17115398
12/28/2015	1/24/2016	0.82582540	0.17417460
1/25/2016	2/24/2016	0.82383125	0.17616875
2/25/2016	3/24/2016	0.81857351	0.18142649
3/25/2016	4/24/2016	0.81659202	0.18340798
4/25/2016	5/24/2016	0.81344711	0.18655289
5/25/2016	6/26/2016	0.80944430	0.19055570
6/27/2016	7/24/2016	0.80328633	0.19671367
7/25/2016	8/24/2016	0.80199136	0.19800864
8/25/2016	9/25/2016	0.79855884	0.20144116
9/26/2016	10/24/2016	0.79542337	0.20457663
10/25/2016	11/24/2016	0.79148716	0.20851284
11/25/2016	12/26/2016	0.78856615	0.21143386
12/27/2016		0.78307022	0.21692979

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: A-2C
CUSIP: 669971AD5

Certificates Original Principal Balance: \$125,575,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$72.88

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000

NHEL 2007-1
Tranche: A-2C
CUSIP: 669971AD5

Certificates Original Principal Balance: \$125,575,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$72.88

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	1.00000000	0.00000000
9/25/2012	10/24/2012	1.00000000	0.00000000
10/25/2012	11/25/2012	1.00000000	0.00000000
11/26/2012	12/25/2012	1.00000000	0.00000000
12/26/2012	1/24/2013	1.00000000	0.00000000
1/25/2013	2/24/2013	1.00000000	0.00000000
2/25/2013	3/24/2013	0.99495330	0.00504670
3/25/2013	4/24/2013	0.99315021	0.00684979
4/25/2013	5/27/2013	0.98503439	0.01496561
5/28/2013	6/24/2013	0.97830744	0.02169256
6/25/2013	7/24/2013	0.97343909	0.02656091
7/25/2013	8/25/2013	0.96829735	0.03170265
8/26/2013	9/24/2013	0.96227480	0.03772520
9/25/2013	10/24/2013	0.95726465	0.04273535
10/25/2013	11/24/2013	0.95087933	0.04912067
11/25/2013	12/25/2013	0.94653908	0.05346092
12/26/2013	1/26/2014	0.94097930	0.05902070
1/27/2014	2/24/2014	0.93726304	0.06273696
2/25/2014	3/24/2014	0.93169196	0.06830804
3/25/2014	4/24/2014	0.92881080	0.07118920
4/25/2014	5/26/2014	0.92385317	0.07614683
5/27/2014	6/24/2014	0.91611555	0.08388445
6/25/2014	7/24/2014	0.91094671	0.08905329
7/25/2014	8/24/2014	0.90752018	0.09247982
8/25/2014	9/24/2014	0.89764172	0.10235828
9/25/2014	10/26/2014	0.89107811	0.10892189
10/27/2014	11/24/2014	0.88766889	0.11233111
11/25/2014	12/25/2014	0.88206409	0.11793591
12/26/2014	1/25/2015	0.87882053	0.12117947
1/26/2015	2/24/2015	0.87407360	0.12592640
2/25/2015	3/24/2015	0.87036108	0.12963892
3/25/2015	4/26/2015	0.86773292	0.13226708
4/27/2015	5/25/2015	0.86284679	0.13715321
5/26/2015	6/24/2015	0.85974132	0.14025868
6/25/2015	7/26/2015	0.85594544	0.14405456

NHEL 2007-1
Tranche: A-2C
CUSIP: 669971AD5

Certificates Original Principal Balance: \$125,575,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$72.88

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.85211811	0.14788189
8/25/2015	9/24/2015	0.84698163	0.15301837
9/25/2015	10/25/2015	0.84065592	0.15934408
10/26/2015	11/24/2015	0.83338314	0.16661686
11/25/2015	12/27/2015	0.82884602	0.17115398
12/28/2015	1/24/2016	0.82582540	0.17417460
1/25/2016	2/24/2016	0.82383125	0.17616876
2/25/2016	3/24/2016	0.81857351	0.18142649
3/25/2016	4/24/2016	0.81659202	0.18340798
4/25/2016	5/24/2016	0.81344711	0.18655289
5/25/2016	6/26/2016	0.80944430	0.19055570
6/27/2016	7/24/2016	0.80328633	0.19671368
7/25/2016	8/24/2016	0.80199136	0.19800864
8/25/2016	9/25/2016	0.79855884	0.20144116
9/26/2016	10/24/2016	0.79542337	0.20457663
10/25/2016	11/24/2016	0.79148716	0.20851284
11/25/2016	12/26/2016	0.78856614	0.21143386
12/27/2016		0.78307021	0.21692979

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: A-2D
CUSIP: 669971AE3

Certificates Original Principal Balance: \$34,920,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$56.80

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000

NHEL 2007-1
Tranche: A-2D
CUSIP: 669971AE3

Certificates Original Principal Balance: \$34,920,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$56.80

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	1.00000000	0.00000000
9/25/2012	10/24/2012	1.00000000	0.00000000
10/25/2012	11/25/2012	1.00000000	0.00000000
11/26/2012	12/25/2012	1.00000000	0.00000000
12/26/2012	1/24/2013	1.00000000	0.00000000
1/25/2013	2/24/2013	1.00000000	0.00000000
2/25/2013	3/24/2013	0.99495330	0.00504670
3/25/2013	4/24/2013	0.99315021	0.00684979
4/25/2013	5/27/2013	0.98503439	0.01496561
5/28/2013	6/24/2013	0.97830744	0.02169256
6/25/2013	7/24/2013	0.97343909	0.02656091
7/25/2013	8/25/2013	0.96829735	0.03170265
8/26/2013	9/24/2013	0.96227480	0.03772520
9/25/2013	10/24/2013	0.95726465	0.04273535
10/25/2013	11/24/2013	0.95087933	0.04912067
11/25/2013	12/25/2013	0.94653908	0.05346092
12/26/2013	1/26/2014	0.94097930	0.05902070
1/27/2014	2/24/2014	0.93726304	0.06273696
2/25/2014	3/24/2014	0.93169196	0.06830804
3/25/2014	4/24/2014	0.92881080	0.07118920
4/25/2014	5/26/2014	0.92385317	0.07614683
5/27/2014	6/24/2014	0.91611555	0.08388445
6/25/2014	7/24/2014	0.91094671	0.08905329
7/25/2014	8/24/2014	0.90752018	0.09247982
8/25/2014	9/24/2014	0.89764172	0.10235828
9/25/2014	10/26/2014	0.89107811	0.10892189
10/27/2014	11/24/2014	0.88766890	0.11233111
11/25/2014	12/25/2014	0.88206409	0.11793591
12/26/2014	1/25/2015	0.87882053	0.12117947
1/26/2015	2/24/2015	0.87407360	0.12592640
2/25/2015	3/24/2015	0.87036108	0.12963892
3/25/2015	4/26/2015	0.86773292	0.13226708
4/27/2015	5/25/2015	0.86284680	0.13715320
5/26/2015	6/24/2015	0.85974132	0.14025868
6/25/2015	7/26/2015	0.85594544	0.14405456

NHEL 2007-1
Tranche: A-2D
CUSIP: 669971AE3

Certificates Original Principal Balance: \$34,920,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$56.80

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.85211811	0.14788189
8/25/2015	9/24/2015	0.84698163	0.15301837
9/25/2015	10/25/2015	0.84065592	0.15934408
10/26/2015	11/24/2015	0.83338314	0.16661686
11/25/2015	12/27/2015	0.82884602	0.17115398
12/28/2015	1/24/2016	0.82582540	0.17417460
1/25/2016	2/24/2016	0.82383125	0.17616875
2/25/2016	3/24/2016	0.81857352	0.18142649
3/25/2016	4/24/2016	0.81659202	0.18340798
4/25/2016	5/24/2016	0.81344711	0.18655289
5/25/2016	6/26/2016	0.80944430	0.19055570
6/27/2016	7/24/2016	0.80328633	0.19671367
7/25/2016	8/24/2016	0.80199136	0.19800864
8/25/2016	9/25/2016	0.79855884	0.20144116
9/26/2016	10/24/2016	0.79542337	0.20457663
10/25/2016	11/24/2016	0.79148716	0.20851284
11/25/2016	12/26/2016	0.78856615	0.21143385
12/27/2016		0.78307022	0.21692978

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-1
CUSIP: 669971AF0

Certificates Original Principal Balance: \$100,108,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$28.56

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000

NHEL 2007-1
Tranche: M-1
CUSIP: 669971AF0

Certificates Original Principal Balance: \$100,108,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$28.56

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	0.95332754	0.00000000
3/26/2012	4/24/2012	0.92599934	0.00000000
4/25/2012	5/24/2012	0.86429651	0.00000000
5/25/2012	6/24/2012	0.85351416	0.00000000
6/25/2012	7/24/2012	0.80994305	0.00000000
7/25/2012	8/26/2012	0.73162581	0.00000000
8/27/2012	9/24/2012	0.52932484	0.00000000
9/25/2012	10/24/2012	0.39991669	0.00000000
10/25/2012	11/25/2012	0.28427971	0.00000000
11/26/2012	12/25/2012	0.14758758	0.00000000
12/26/2012	1/24/2013	0.07607665	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-1
CUSIP: 669971AF0

Certificates Original Principal Balance: \$100,108,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$28.56

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-2
CUSIP: 669971AG8

Certificates Original Principal Balance: \$84,053,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$19.06

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	0.98741401	0.00000000
8/25/2010	9/26/2010	0.88316155	0.00000000
9/27/2010	10/24/2010	0.83761347	0.00000000
10/25/2010	11/25/2010	0.81466355	0.00000000
11/26/2010	12/26/2010	0.77070492	0.00000000
12/27/2010	1/24/2011	0.69619795	0.00000000
1/25/2011	2/24/2011	0.57963255	0.00000000
2/25/2011	3/24/2011	0.53965842	0.00000000
3/25/2011	4/24/2011	0.48527058	0.00000000
4/25/2011	5/24/2011	0.43555808	0.00000000

NHEL 2007-1
Tranche: M-2
CUSIP: 669971AG8

Certificates Original Principal Balance: \$84,053,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$19.06

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.38939283	0.00000000
6/27/2011	7/24/2011	0.35659545	0.00000000
7/25/2011	8/24/2011	0.34166426	0.00000000
8/25/2011	9/25/2011	0.29562294	0.00000000
9/26/2011	10/24/2011	0.24029102	0.00000000
10/25/2011	11/24/2011	0.20091618	0.00000000
11/25/2011	12/26/2011	0.14227193	0.00000000
12/27/2011	1/24/2012	0.10451143	0.00000000
1/25/2012	2/26/2012	0.00142733	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-2
CUSIP: 669971AG8

Certificates Original Principal Balance: \$84,053,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$19.06

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
- [2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-3
CUSIP: 669971AH6

Certificates Original Principal Balance: \$26,444,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$15.97

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	0.85577295	0.00000000
6/25/2010	7/25/2010	0.24921427	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-3
CUSIP: 669971AH6

Certificates Original Principal Balance: \$26,444,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$15.97

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-3
CUSIP: 669971AH6

Certificates Original Principal Balance: \$26,444,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$15.97

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
- [2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-4
CUSIP: 669971AJ2

Certificates Original Principal Balance: \$37,777,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.00

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	0.89527869	0.00000000
3/25/2010	4/25/2010	0.56940762	0.00000000
4/26/2010	5/24/2010	0.18940283	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-4
CUSIP: 669971AJ2

Certificates Original Principal Balance: \$37,777,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.00

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-4
CUSIP: 669971AJ2

Certificates Original Principal Balance: \$37,777,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$14.00

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
- [2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-5
CUSIP: 669971AK9

Certificates Original Principal Balance: \$32,110,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$12.91

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	0.89435705	0.00000000
12/28/2009	1/24/2010	0.54287912	0.00000000
1/25/2010	2/24/2010	0.07900788	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-5
CUSIP: 669971AK9

Certificates Original Principal Balance: \$32,110,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$12.91

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-5
CUSIP: 669971AK9

Certificates Original Principal Balance: \$32,110,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$12.91

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-6
CUSIP: 669971AL7

Certificates Original Principal Balance: \$19,833,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$11.88

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	0.47221548	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-6
CUSIP: 669971AL7

Certificates Original Principal Balance: \$19,833,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$11.88

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-6
CUSIP: 669971AL7

Certificates Original Principal Balance: \$19,833,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$11.88

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
- [2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-7
CUSIP: 669971AM5

Certificates Original Principal Balance: \$21,721,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$11.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	0.63869137	0.00000000
9/25/2009	10/25/2009	0.29566499	0.00000000
10/26/2009	11/24/2009	0.00000000	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-7
CUSIP: 669971AM5

Certificates Original Principal Balance: \$21,721,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$11.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-7
CUSIP: 669971AM5

Certificates Original Principal Balance: \$21,721,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$11.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-8*
CUSIP: 669971AN3

Certificates Original Principal Balance: \$14,166,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$11.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	0.48867657	0.00000000
8/25/2009	9/24/2009	0.00000000	0.00000000
9/25/2009	10/25/2009	0.00000000	0.00000000
10/26/2009	11/24/2009	0.00000000	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-8*
CUSIP: 669971AN3

Certificates Original Principal Balance: \$14,166,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$11.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-8*
CUSIP: 669971AN3

Certificates Original Principal Balance: **\$14,166,000**
Date of First Suit: **May 21, 2008**
Value at applicable date of First Suit: **\$11.13**

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2007-1
Tranche: M-9*
CUSIP: 669971BD4; 669971AP8

Certificates Original Principal Balance: \$18,888,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$11.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	0.75329782	0.00000000
6/25/2009	7/26/2009	0.22163471	0.00000000
7/27/2009	8/24/2009	0.00000000	0.00000000
8/25/2009	9/24/2009	0.00000000	0.00000000
9/25/2009	10/25/2009	0.00000000	0.00000000
10/26/2009	11/24/2009	0.00000000	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-9*
CUSIP: 669971BD4; 669971AP8

Certificates Original Principal Balance: \$18,888,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$11.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000

NHEL 2007-1
Tranche: M-9*
CUSIP: 669971BD4; 669971AP8

Certificates Original Principal Balance: \$18,888,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$11.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

- [1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.
- [2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.