

**Performance E-MAC NL 2006-NHG I**

**Pool characteristics**

Issuance volume	€ 600,000,000	
Total delinquencies 60+ days as per	27-Oct-20	0.40%
Total delinquencies 90+ days as per	27-Oct-20	0.40%
Percentage of non-Self Certified loans	Jul-06	Oct-20
Percentage of Self Certified loans	99.7%	99.6%
	0.3%	0.4%

**Total**

principal amounts	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	1,551,624	2,188,767	1,654,624	1,643,509	1,741,193	1,813,352	1,943,744	1,933,736	1,594,392	1,570,587	1,853,975	1,697,811	1,017,876	1,001,234	786,605	695,491	817,495	814,464	802,374	672,040	616,104
Non-Self Certified	483,340,932	592,739,646	575,264,229	549,528,178	525,141,312	497,593,066	471,417,576	446,098,435	418,315,411	390,817,303	359,710,113	321,397,744	273,496,762	234,906,841	227,801,797	220,597,179	213,030,682	204,590,501	196,065,507	184,915,276	174,826,119
Total	484,892,556	594,928,413	576,918,853	551,171,678	526,882,505	499,406,417	473,361,320	448,032,171	419,909,803	392,387,890	361,564,087	323,095,556	274,514,638	235,908,074	228,588,402	221,292,661	213,848,168	205,404,985	196,667,881	185,587,325	175,442,222

number of loans	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	12	16	13	13	14	15	16	17	15	15	18	17	11	10	9	8	8	8	7	7	6
Non-Self Certified	2,994	3,674	3,549	3,389	3,241	3,079	2,932	2,799	2,663	2,533	2,361	2,149	1,877	1,664	1,628	1,585	1,543	1,491	1,442	1,369	1,308
Total	3,006	3,690	3,562	3,402	3,255	3,094	2,948	2,816	2,678	2,548	2,379	2,166	1,888	1,674	1,637	1,593	1,551	1,499	1,449	1,376	1,314

**60+ days Delinquencies**

percentages	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified	0.06%	0.20%	0.07%	0.27%	0.20%	0.20%	0.62%	0.55%	0.44%	0.35%	0.39%	0.32%	0.49%	0.47%	0.31%	0.31%	0.20%	0.19%	0.44%	0.38%	0.40%
Total 60+ days	0.06%	0.20%	0.07%	0.27%	0.20%	0.20%	0.61%	0.54%	0.44%	0.35%	0.39%	0.32%	0.49%	0.47%	0.31%	0.31%	0.20%	0.19%	0.44%	0.38%	0.40%

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Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	282,500	1,207,038	383,664	1,463,151	1,075,556	1,480,699	2,910,962	2,437,292	1,836,869	1,377,782	1,402,598	1,032,577	1,333,148	1,097,120	704,159	679,329	432,746	395,995	865,536	706,438	706,438
Total 60+ days	282,500	1,207,038	383,664	1,463,151	1,075,556	1,480,699	2,910,962	2,437,292	1,836,869	1,377,782	1,402,598	1,032,577	1,333,148	1,097,120	704,159	679,329	432,746	395,995	865,536	706,438	706,438

number of loans	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	2	9	3	9	7	10	19	16	13	9	9	7	8	8	5	5	4	4	7	5	5
Total 60+ days	2	9	3	9	7	10	19	16	13	9	9	7	8	8	5	5	4	4	7	5	5

**90+ days Delinquencies**

percentages	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified	0.00%	0.12%	0.02%	0.17%	0.14%	0.29%	0.36%	0.52%	0.30%	0.20%	0.16%	0.11%	0.31%	0.28%	0.24%	0.25%	0.12%	0.10%	0.41%	0.38%	0.40%
Total 90+ days	0.00%	0.12%	0.02%	0.17%	0.14%	0.29%	0.36%	0.52%	0.30%	0.20%	0.16%	0.11%	0.31%	0.28%	0.24%	0.25%	0.12%	0.10%	0.40%	0.38%	0.40%

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Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	709,150	123,024	927,311	750,027	1,423,019	1,716,762	2,322,492	1,252,616	792,614	567,500	339,782	844,812	651,360	556,429	546,829	251,746	208,091	794,246	706,438	706,438
Total 90+ days	-	709,150	123,024	927,311	750,027	1,423,019	1,716,762	2,322,492	1,252,616	792,614	567,500	339,782	844,812	651,360	556,429	546,829	251,746	208,091	794,246	706,438	706,438

number of loans	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Jan-18	Jan-19	Apr-19	Jul-19	Oct-19	Jan-20	Apr-20	Jul-20	Oct-20
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	5	1	6	4	9	11	15	8	5	3	2	5	5	4	4	3	2	6	5	5
Total 90+ days	-	5	1	6	4	9	11	15	8	5	3	2	5	5	4	4	3	2	6	5	5