

Performance E-MAC NL 2006-NHG I

Pool characteristics

Issuance volume	€ 600,000,000
Total delinquencies 60+ days as per	25-Jul-22 0.36%
Total delinquencies 90+ days as per	25-Jul-22 0.36%
Percentage of non-Self Certified loans	Jul-06 99.7% Jul-22 99.6%
Percentage of Self Certified loans	0.3% 0.4%

Total		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	Jan-20	Jan-21	Apr-21	Jul-21	Oct-21	Jan-22	Apr-22	Jul-22
principal amounts																							
Self Certified		1,551,624	2,188,767	1,654,624	1,643,500	1,741,193	1,813,352	1,943,744	1,933,736	1,594,392	1,570,567	1,853,975	1,697,811	1,017,876	1,001,234	814,494	616,104	616,104	616,104	616,104	459,791	459,791	459,791
Non-Self Certified		483,340,932	592,739,646	575,294,229	545,529,178	526,141,312	497,593,068	471,417,576	446,098,436	418,315,411	390,817,203	359,710,113	321,397,744	273,496,792	234,906,941	204,590,501	164,989,946	154,697,015	144,918,584	135,221,139	126,144,789	117,626,714	108,210,093
Total		484,892,556	594,928,413	576,948,853	551,171,678	526,882,505	499,406,417	473,361,320	448,032,171	419,909,803	392,387,800	361,564,087	323,095,556	274,514,638	235,908,074	205,404,985	165,605,949	155,313,118	145,534,687	135,837,242	126,604,579	118,065,505	108,669,819
number of loans																							
Self Certified		12	16	13	13	14	15	16	17	15	15	18	17	11	10	8	6	6	6	6	5	5	5
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	1,491	1,248	1,187	1,121	1,063	1,009	955	893
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	1,499	1,254	1,193	1,127	1,069	1,014	960	898
60+ days Delinquencies																							
percentages																							
Self Certified		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified		0.06%	0.20%	0.07%	0.27%	0.20%	0.30%	0.62%	0.55%	0.44%	0.35%	0.39%	0.32%	0.49%	0.47%	0.19%	0.42%	0.45%	0.51%	0.73%	0.59%	0.49%	0.36%
Total 60+ days		0.06%	0.20%	0.07%	0.27%	0.20%	0.30%	0.61%	0.54%	0.44%	0.35%	0.39%	0.32%	0.49%	0.47%	0.19%	0.42%	0.45%	0.50%	0.73%	0.59%	0.49%	0.36%
principal amounts																							
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	395,995	689,734	701,787	733,936	987,090	741,803	574,303	393,303
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	395,995	689,734	701,787	733,936	987,090	741,803	574,303	393,303
number of loans																							
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified		2	9	3	9	7	10	19	16	13	9	9	7	8	8	4	5	5	5	7	5	4	3
Total 60+ days		2	9	3	9	7	10	19	16	13	9	9	7	8	8	4	5	5	5	7	5	4	3
90+ days Delinquencies																							
percentages																							
Self Certified		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Non-Self Certified		0.00%	0.12%	0.02%	0.17%	0.14%	0.29%	0.36%	0.52%	0.30%	0.20%	0.16%	0.11%	0.31%	0.28%	0.10%	0.42%	0.38%	0.19%	0.34%	0.46%	0.33%	0.36%
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%	0.10%	0.42%	0.38%	0.19%	0.34%	0.46%	0.33%	0.36%
principal amounts																							
Self Certified		-	-	-	-	750,027	1,423,019	1,716,762	2,322,492	1,252,616	792,614	567,500	339,782	844,612	651,360	208,091	689,734	588,034	274,534	455,534	574,303	393,303	393,303
Non-Self Certified		-	709,150	123,024	927,311	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
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	844,612	651,360	208,091	689,734	588,034	274,534	455,534	574,303	393,303	393,303
number of loans																							
Self Certified		-	-	-	-	1	6	4	9	11	15	8	5	3	2	5	4	2	3	4	3	3	3
Non-Self Certified		-	5	1	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total 90+ days		-	5	1	6	4	9	11	15	15	8	5	3	2	5	4	2	3	4	3	3	3	