

Performance E-MAC NL 2006-NHG I

Pool characteristics		
Issuance volume		€ 600,000,000
Total delinquencies 60+ days as per	25-Apr-23	0.42%
Total delinquencies 90+ days as per	25-Apr-23	0.42%
	Jul-06	Apr-23
Percentage of non-Self Certified loans	99.7%	99.5%
Percentage of Self Certified loans	0.3%	0.5%

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	Jan-22	Apr-22	Jul-22	Oct-22	Jan-23	Apr-23
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	1,694,392	1,570,587	1,853,975	1,697,811	1,017,875	1,001,234	814,484	616,104	459,791	459,791	459,791	459,791	523,758	523,758
Non-Self Certified		483,340,932	592,739,646	575,294,229	546,529,178	526,141,312	497,593,068	471,417,576	446,098,433	418,315,411	390,817,203	359,710,113	321,397,744	275,496,792	234,906,941	204,596,501	164,989,846	126,144,789	117,695,714	108,210,029	103,260,396	98,777,390	95,212,574
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	392,387,890	361,564,087	323,095,556	274,514,638	235,908,074	205,404,985	165,605,949	126,604,579	118,065,505	108,669,819	103,720,176	99,301,148	95,736,332
number of loans																							
Self Certified		12	16	13	13	14	15	16	17	15	15	18	17	11	10	8	6	5	5	5	5	6	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	1,491	1,248	1,009	955	893	858	832	811
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	1,014	960	898	863	838	817
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%	0.59%	0.49%	0.36%	0.68%	0.64%	0.42%
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%	0.59%	0.49%	0.36%	0.67%	0.64%	0.42%
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	741,803	574,303	393,303	697,623	633,301	398,534
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	741,803	574,303	393,303	697,623	633,301	398,534
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	4	3	5	4	2
Total 60+ days		2	9	3	9	7	10	19	16	13	9	9	7	8	8	4	5	5	4	3	5	4	2
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%	0.45%	0.33%	0.36%	0.38%	0.34%	0.42%
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%	0.45%	0.33%	0.36%	0.38%	0.34%	0.42%
principal amounts																							
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	208,091	689,734	574,303	393,303	393,303	393,303	336,303	398,534
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	208,091	689,734	574,303	393,303	393,303	393,303	336,303	398,534
number of loans																							
Self Certified		-	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	3	3	3	2	2
Non-Self Certified		-	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	3	3	3	2	2
Total 90+ days		-	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	3	3	3	2	2