

Performance E-MAC NL 2006-NHG I

Pool characteristics

Issuance volume	€ 600,000,000	
Total delinquencies 60+ days as per	25-Jan-24	0.25%
Total delinquencies 90+ days as per	25-Jan-24	0.00%
Percentage of non-Self Certified loans	Jul-06	99.7%
Percentage of Self Certified loans	Jan-24	99.4%
		0.6%

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	Jan-23	Apr-23	Jul-23	Oct-23	Jan-24	
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	459,791	523,758	523,758	523,758	523,758	562,719	
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	390,817,303	359,710,113	321,397,744	273,496,792	234,906,941	204,598,501	164,989,946	126,144,789	98,777,390	95,212,574	91,818,987	88,771,736	87,127,730	
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	392,387,870	361,564,087	323,095,556	274,514,638	235,908,074	205,404,985	165,605,949	126,604,579	99,301,148	95,736,332	92,341,845	89,256,484	87,690,449	
number of loans																								
Self Certified		12	16	13	13	14	15	16	17	15	15	18	17	11	10	8	6	5	6	6	6	6	7	
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	832	811	787	764	755	
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	838	817	793	770	762	
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%	0.64%	0.42%	0.43%	0.52%	0.25%	
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%	0.64%	0.42%	0.43%	0.52%	0.25%	
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	633,301	398,534	398,534	464,998	217,534	
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	633,301	398,534	398,534	464,998	217,534	
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	2	2	3	1	
Total 60+ days		2	9	3	9	7	10	19	16	13	9	9	7	8	8	4	5	5	4	2	2	3	1	
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%	0.34%	0.42%	0.24%	0.24%	0.00%	
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%	0.34%	0.42%	0.24%	0.24%	0.00%	
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	844,612	651,360	208,091	689,734	574,303	336,303	398,534	217,534	217,534	-	
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	844,612	651,360	208,091	689,734	574,303	336,303	398,534	217,534	217,534	-	
number of loans																								
Self Certified		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Non-Self Certified		-	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	2	2	1	1	-	
Total 90+ days		-	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	2	2	1	1	-	