

**Performance E-MAC NL 2006-III**

<b>Pool characteristics</b>			€ 800.000.000
Issuance volume			1.51%
Total delinquencies 60+ days as per	28-Apr-26		1.21%
Total delinquencies 90+ days as per	28-Apr-26		
		Apr-07	Apr-26
Percentage of Non-Self Certified loans		72.8%	64.6%
Percentage of Self Certified loans		27.2%	35.4%

<b>Total</b>	Apr-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	Jan-24	Jan-25	Apr-25	Jul-25	Oct-25	Jan-26	Apr-26	
<b>Principal amounts</b>																									
Self Certified	214,354,805	199,537,420	174,669,300	165,033,582	155,533,495	145,153,548	133,816,719	123,529,638	114,068,336	103,680,696	92,473,767	80,688,720	73,719,521	66,795,421	59,886,477	51,125,826	44,215,452	39,548,877	34,064,725	32,479,769	31,524,375	31,149,255	30,613,006	29,846,706	
Non-Self Certified	572,313,547	559,918,229	536,332,512	518,519,455	492,811,260	460,520,822	429,043,184	396,616,326	370,173,283	324,191,208	254,327,151	218,915,543	194,216,783	169,847,894	138,669,324	105,300,619	81,138,568	70,045,132	63,280,378	60,781,076	59,299,967	57,853,832	55,776,575	54,368,757	
<b>Total</b>	<b>786,668,352</b>	<b>759,455,649</b>	<b>711,001,811</b>	<b>683,553,038</b>	<b>648,344,754</b>	<b>605,674,370</b>	<b>562,861,903</b>	<b>522,345,964</b>	<b>484,241,619</b>	<b>427,871,904</b>	<b>346,800,888</b>	<b>299,604,263</b>	<b>267,936,304</b>	<b>236,643,315</b>	<b>199,655,800</b>	<b>156,426,444</b>	<b>126,384,040</b>	<b>109,594,009</b>	<b>97,345,303</b>	<b>94,269,845</b>	<b>91,048,750</b>	<b>88,986,861</b>	<b>86,989,561</b>	<b>84,215,463</b>	
<b>Number of loans</b>																									
Self Certified	1,094	1,019	902	847	796	746	695	649	608	560	483	423	387	351	313	289	233	212	197	181	176	172	170	165	
Non-Self Certified	2,947	2,889	2,768	2,671	2,546	2,406	2,269	2,142	2,016	1,787	1,431	1,258	1,139	1,015	869	686	553	495	454	444	436	423	410	400	
<b>Total</b>	<b>4,041</b>	<b>3,908</b>	<b>3,670</b>	<b>3,518</b>	<b>3,342</b>	<b>3,152</b>	<b>2,964</b>	<b>2,791</b>	<b>2,622</b>	<b>2,337</b>	<b>1,914</b>	<b>1,681</b>	<b>1,526</b>	<b>1,366</b>	<b>1,182</b>	<b>955</b>	<b>786</b>	<b>707</b>	<b>641</b>	<b>625</b>	<b>612</b>	<b>595</b>	<b>580</b>	<b>565</b>	
<b>60+ days Delinquencies</b>																									
Percentages																									
Self Certified	0.07%	0.33%	0.81%	1.43%	2.41%	2.95%	4.44%	3.34%	2.88%	2.50%	3.50%	2.54%	2.42%	2.30%	3.33%	1.74%	2.02%	3.08%	3.62%	3.80%	3.37%	3.81%	3.54%	3.45%	
Non-Self Certified	0.11%	0.10%	0.39%	0.34%	0.40%	0.59%	0.84%	0.74%	0.74%	1.12%	0.57%	0.54%	0.42%	0.99%	0.76%	0.30%	0.76%	0.00%	1.29%	0.87%	1.14%	0.88%	0.91%	0.44%	
<b>Total 60+ days</b>	<b>0.10%</b>	<b>0.17%</b>	<b>0.44%</b>	<b>0.61%</b>	<b>0.88%</b>	<b>1.04%</b>	<b>1.50%</b>	<b>1.43%</b>	<b>1.24%</b>	<b>1.45%</b>	<b>1.35%</b>	<b>1.08%</b>	<b>0.94%</b>	<b>1.68%</b>	<b>1.53%</b>	<b>0.77%</b>	<b>1.20%</b>	<b>1.11%</b>	<b>2.11%</b>	<b>1.78%</b>	<b>1.98%</b>	<b>1.83%</b>	<b>1.84%</b>	<b>1.51%</b>	
<b>Principal amounts</b>																									
Self Certified	146,000	759,275	1,068,139	2,397,936	3,747,372	4,287,893	5,941,525	4,126,020	3,285,124	2,590,624	3,232,074	2,047,475	1,696,712	2,286,850	1,994,725	890,500	893,375	1,219,325	1,234,325	1,234,325	1,124,177	1,124,177	1,082,677	1,030,825	
Non-Self Certified	642,500	635,500	2,983,454	1,744,123	1,973,940	1,987,162	2,516,405	3,330,440	2,732,008	3,619,549	4,439,268	1,185,580	808,980	1,670,580	1,067,335	311,800	613,000	816,481	406,033	673,108	507,404	506,693	238,208	238,208	
<b>Total 60+ days</b>	<b>790,500</b>	<b>1,294,775</b>	<b>3,151,593</b>	<b>4,142,059</b>	<b>5,721,311</b>	<b>6,275,055</b>	<b>8,457,929</b>	<b>7,456,460</b>	<b>6,017,132</b>	<b>6,210,173</b>	<b>4,671,342</b>	<b>3,233,055</b>	<b>2,505,692</b>	<b>3,957,430</b>	<b>3,062,060</b>	<b>1,202,300</b>	<b>1,504,375</b>	<b>1,219,325</b>	<b>2,050,806</b>	<b>1,640,358</b>	<b>1,797,283</b>	<b>1,631,582</b>	<b>1,589,371</b>	<b>1,269,033</b>	
<b>Number of loans</b>																									
Self Certified	1	5	6	10	15	17	22	14	16	14	15	8	7	9	7	4	4	5	6	6	5	5	5	5	
Non-Self Certified	4	3	12	12	11	14	18	14	15	19	8	5	4	7	5	2	3	-	5	3	4	3	3	2	
<b>Total 60+ days</b>	<b>5</b>	<b>8</b>	<b>18</b>	<b>22</b>	<b>27</b>	<b>28</b>	<b>36</b>	<b>32</b>	<b>31</b>	<b>33</b>	<b>23</b>	<b>13</b>	<b>11</b>	<b>16</b>	<b>12</b>	<b>6</b>	<b>7</b>	<b>5</b>	<b>11</b>	<b>9</b>	<b>9</b>	<b>8</b>	<b>8</b>	<b>7</b>	
<b>90+ days Delinquencies</b>																									
Percentages																									
Self Certified	0.07%	0.21%	0.47%	1.45%	1.86%	2.45%	2.76%	2.79%	1.99%	1.85%	1.86%	1.61%	1.38%	2.32%	2.61%	1.23%	1.44%	2.27%	1.99%	3.04%	2.62%	2.65%	2.56%	2.62%	
Non-Self Certified	0.08%	0.04%	0.32%	0.19%	0.32%	0.29%	0.48%	0.75%	0.61%	0.88%	0.44%	0.26%	0.17%	0.82%	0.76%	0.14%	0.20%	0.00%	0.38%	0.87%	0.88%	0.41%	0.43%	0.44%	
<b>Total 90+ days</b>	<b>0.08%</b>	<b>0.08%</b>	<b>0.36%</b>	<b>0.49%</b>	<b>0.69%</b>	<b>0.81%</b>	<b>1.02%</b>	<b>1.23%</b>	<b>0.93%</b>	<b>1.19%</b>	<b>0.82%</b>	<b>0.63%</b>	<b>0.50%</b>	<b>1.24%</b>	<b>1.32%</b>	<b>0.50%</b>	<b>0.64%</b>	<b>0.82%</b>	<b>0.95%</b>	<b>1.49%</b>	<b>1.35%</b>	<b>1.20%</b>	<b>1.18%</b>	<b>1.21%</b>	
<b>Principal amounts</b>																									
Self Certified	146,000	413,650	814,014	2,397,936	2,889,872	3,560,393	3,688,505	3,449,370	1,913,374	1,716,524	1,302,475	1,013,912	1,302,475	1,552,000	1,566,375	630,500	636,375	899,325	676,875	986,375	824,375	824,375	782,875	782,875	
Non-Self Certified	456,500	219,000	1,721,054	982,671	1,596,915	1,387,812	2,087,088	2,988,440	2,522,428	3,172,209	1,201,516	576,580	327,580	1,378,580	1,067,335	146,800	165,000	-	243,216	406,033	406,340	239,639	238,208	238,208	
<b>Total 90+ days</b>	<b>604,500</b>	<b>632,650</b>	<b>2,535,068</b>	<b>3,386,607</b>	<b>4,486,787</b>	<b>4,948,205</b>	<b>5,775,591</b>	<b>6,447,810</b>	<b>4,523,527</b>	<b>5,086,673</b>	<b>2,837,042</b>	<b>1,881,055</b>	<b>1,341,492</b>	<b>2,930,580</b>	<b>2,633,710</b>	<b>777,300</b>	<b>801,375</b>	<b>899,325</b>	<b>920,091</b>	<b>1,392,408</b>	<b>1,229,715</b>	<b>1,064,014</b>	<b>1,021,803</b>	<b>1,021,083</b>	
<b>Number of loans</b>																									
Self Certified	1	3	5	10	13	14	15	11	11	11	8	6	4	6	5	3	3	4	3	5	4	4	4	4	
Non-Self Certified	2	1	10	8	10	8	11	12	17	7	3	2	2	6	5	1	1	-	2	3	3	2	2	2	
<b>Total 90+ days</b>	<b>3</b>	<b>4</b>	<b>15</b>	<b>18</b>	<b>23</b>	<b>22</b>	<b>26</b>	<b>27</b>	<b>27</b>	<b>23</b>	<b>15</b>	<b>8</b>	<b>6</b>	<b>12</b>	<b>10</b>	<b>4</b>	<b>4</b>	<b>4</b>	<b>5</b>	<b>8</b>	<b>7</b>	<b>6</b>	<b>6</b>	<b>6</b>	