

Performance E-MAC NL 2006-NHG I

Pool characteristics			
Issuance volume		€ 600,000,000	
Total delinquencies 60+ days as per	28-Apr-26	0.56%	
Total delinquencies 90+ days as per	28-Apr-26	0.56%	
Percentage of non-Self Certified loans	Jul-06	99.7%	Apr-26
Percentage of Self Certified loans	Jul-06	99.0%	Apr-26
	Jan-07	0.3%	1.0%

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	Jan-24	Jan-25	Apr-25	Jul-25	Oct-25	Jan-26	Apr-26
Principal amounts																									
Self Certified	1,551,624	2,168,767	1,654,624	1,843,500	1,741,193	1,613,352	1,943,744	1,933,738	1,594,392	1,570,387	1,883,975	1,697,811	1,017,876	1,001,234	814,484	616,104	459,791	523,758	502,719	707,211	730,117	730,117	719,198	717,971	640,619
Non-Self Certified	483,340,932	592,739,646	575,264,229	549,528,176	525,141,312	497,593,066	471,417,576	446,098,435	418,315,411	390,617,303	359,710,113	321,397,744	273,456,762	234,906,841	204,590,501	164,989,846	126,144,789	98,777,390	87,127,730	79,031,863	77,252,944	74,893,646	72,042,115	69,267,870	66,507,815
Total	484,892,556	594,908,413	576,918,853	551,371,676	526,882,505	499,206,418	473,361,320	448,032,171	419,909,803	392,387,690	361,564,087	323,095,556	274,514,638	235,908,074	205,404,985	165,605,949	126,604,579	99,301,148	87,690,449	79,739,074	77,983,062	75,623,766	72,761,313	69,985,842	67,148,433
Number of loans																									
Self Certified	12	16	13	13	14	15	16	17	15	15	18	17	11	10	6	6	5	6	7	9	10	10	10	10	9
Non-Self Certified	2,994	3,674	3,549	3,363	3,241	3,079	2,932	2,799	2,663	2,533	2,361	2,149	1,877	1,864	1,491	1,246	1,009	832	755	700	689	669	646	626	602
Total	3,006	3,690	3,562	3,376	3,255	3,094	2,948	2,816	2,678	2,548	2,379	2,166	1,888	1,874	1,497	1,254	1,014	838	762	709	699	679	656	636	611
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%	0.00%	0.00%	0.00%
Non-Self Certified	0.06%	0.20%	0.07%	0.27%	0.20%	0.30%	0.62%	0.56%	0.44%	0.35%	0.30%	0.32%	0.49%	0.47%	0.19%	0.42%	0.59%	0.64%	0.25%	0.29%	0.39%	0.40%	0.58%	0.86%	0.57%
Total 60+ days	0.06%	0.20%	0.07%	0.27%	0.20%	0.30%	0.61%	0.54%	0.44%	0.35%	0.30%	0.32%	0.49%	0.47%	0.19%	0.42%	0.59%	0.64%	0.25%	0.27%	0.39%	0.40%	0.57%	0.85%	0.56%
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	217,534	217,534	303,638	302,883	416,165	596,344	377,981
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	217,534	217,534	303,638	302,883	416,165	596,344	377,981
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	1	1	2	2	3	4	3
Total 60+ days	2	9	3	9	7	10	19	16	13	9	9	7	8	8	4	5	5	4	1	1	2	2	3	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%	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%	0.46%	0.34%	0.00%	0.00%	0.11%	0.11%	0.28%	0.29%	0.57%
Total 90+ days	0.00%	0.12%	0.02%	0.17%	0.14%	0.28%	0.36%	0.52%	0.30%	0.20%	0.16%	0.11%	0.31%	0.28%	0.10%	0.42%	0.45%	0.34%	0.00%	0.00%	0.11%	0.11%	0.28%	0.29%	0.56%
Principal amounts																									
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	123,024	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	336,303	-	-	86,104	85,349	198,631	197,810	377,981
Total 90+ days	123,024	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	336,303	-	-	86,104	85,349	198,631	197,810	377,981
Number of loans																									
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	5	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	2	-	-	1	1	2	2	3
Total 90+ days	5	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	2	-	-	1	1	2	2	3