Performance E-MAC NL 2006-NHG I

Pool characteristics

Issuance volume		€ 600.000.000
Total delinquencies 60+ days as per	27-Oct-26	0.92%
Total delinquencies 90+ days as per	27-Oct-26	0.33%

	Jul-06	Oct-26
Percentage of non-Self Certified loans	99.7%	99.0%
Percentage of Self Certified loans	0.3%	1.0%

Total

principal amounts	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	Jan-26	Apr-26	Jul-26	Oct-26
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	1,570,587	1,853,975	1,697,811	1,017,876	1,001,234	814,484	616,104	459,791	523,758	562,719	707,211	717,971	640,619	571,485	570,212
Non-Self Certified	483,340,932	592,739,646	575,264,229	549,528,178	525,141,312	497,593,066	471,417,576	446,098,435	418,315,411	390,817,303	359,710,113	321,397,744	273,496,762	234,906,841	204,590,501	164,989,846	126,144,789	98,777,390	87,127,730	79,031,863	69,267,870	66,507,815	61,551,591	58,477,169
Total	484,892,556	594,928,413	576,918,853	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	99,301,148	87,690,449	79,739,074	69,985,842	67,148,433	62,123,076	59,047,381

number of loans	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	Jan-26	Apr-26	Jul-26	Oct-26
Self Certified	12	16	13	13	14	15	16	17	15	15	18	17	11	10	8	6	5	6	7	9	10	9	8	8
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	755	700	626	602	562	536
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	762	709	636	611	570	544

60+ days Delinquencies

percentages	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	Jan-26	Apr-26	Jul-26	Oct-26
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%
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%	0.25%	0.28%	0.86%	0.57%	0.61%	0.93%
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%	0.25%	0.27%	0.85%	0.56%	0.61%	0.92%

principal amounts	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	Jan-26	Apr-26	Jul-26	Oct-26
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	596,344	377,981	377,142	543,276
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	596,344	377,981	377,142	543,276

number of loans	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	Jan-26	Apr-26	Jul-26	Oct-26
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	4	3	3	4
Total 60+ days	2	9	3	9	7	10	19	16	13	9	9	7	8	8	4	5	5	4	1	1	4	3	3	4

90+ days Delinquencies

percentages	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	Jan-26	Apr-26	Jul-26	Oct-26
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%
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%	0.29%	0.57%	0.32%	0.33%
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%	0.28%	0.56%	0.32%	0.33%

principal amounts	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	Jan-26	Apr-26	Jul-26	Oct-26
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	336,303	-	-	197,810	377,981	196,142	195,295
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	336,303	-	-	197,810	377,981	196,142	195,295

number of loans	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	Jan-26	Apr-26	Jul-26	Oct-26
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	2	-	-	2	3	2	2
Total 90+ days	-	5	1	6	4	9	11	15	8	5	3	2	5	5	2	5	4	2	-	-	2	3	2	2