

## Performance E-MAC NL 2006-NHG I

### Pool characteristics

Issuance volume	€ 600,000,000
Total delinquencies 60+ days as per	25-Oct-17 0.49%
Total delinquencies 90+ days as per	25-Oct-17 0.41%

Percentage of non-Self Certified loans	Jul-06	Oct-17
Percentage of Self Certified loans	99.7%	99.6%
	0.3%	0.4%

### 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	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	1,551,624	2,168,767	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	1,926,005	1,922,845	1,921,758	1,697,811	1,584,352	1,468,984	1,263,990
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	352,354,858	342,254,909	334,093,221	321,397,744	310,584,387	298,479,370	287,193,958
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	354,280,863	344,177,754	336,014,979	323,095,556	312,168,740	299,948,354	288,457,948

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	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	12	16	13	13	14	15	16	17	15	15	18	19	19	18	17	16	15	13
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	2,325	2,266	2,219	2,149	2,086	2,014	1,950
Total	3,006	3,690	3,562	3,402	3,255	3,094	2,948	2,816	2,678	2,548	2,379	2,344	2,285	2,237	2,166	2,102	2,029	1,963

### 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	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
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%
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%	0.41%	0.29%	0.30%	0.32%	0.44%	0.53%	0.49%
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%	0.41%	0.29%	0.30%	0.32%	0.44%	0.53%	0.49%

Principal amounts	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
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	1,444,888	989,772	1,014,022	1,032,577	1,364,184	1,576,750	1,403,150
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	1,444,888	989,772	1,014,022	1,032,577	1,364,184	1,576,750	1,403,150

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	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	2	9	3	9	7	10	19	16	13	9	9	10	7	6	7	9	10	9
Total 60+ days	2	9	3	9	7	10	19	16	13	9	9	10	7	6	7	9	10	9

### 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	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
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%
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%	0.09%	0.19%	0.20%	0.11%	0.21%	0.43%	0.42%
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%	0.09%	0.19%	0.20%	0.11%	0.21%	0.43%	0.41%

Principal amounts	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
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	318,343	653,590	678,291	339,782	649,415	1,281,195	1,196,107
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	318,343	653,590	678,291	339,782	649,415	1,281,195	1,196,107

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	Apr-16	Jul-16	Oct-16	Jan-17	Apr-17	Jul-17	Oct-17
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	5	1	6	4	9	11	15	8	5	3	2	4	4	2	4	8	8
Total 90+ days	-	5	1	6	4	9	11	15	8	5	3	2	4	4	2	4	8	8