

## Performance E-MAC NL 2006-III

### Pool characteristics

Issuance volume		€ 800,000,000
Total delinquencies 60+ days as per	25-Apr-18	1.04%
Total delinquencies 90+ days as per	25-Apr-18	0.54%
Percentage of non-Self Certified loans	Apr-07	72.8%
Percentage of Self Certified loans	Apr-18	72.7%
	Apr-07	27.2%
	Apr-18	27.3%

### Total

<i>principal amounts</i>	Apr-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	214,354,805	199,537,420	174,669,300	165,033,582	155,533,495	145,153,548	133,818,719	123,529,638	114,068,336	103,680,696	92,473,767	88,596,905	86,193,714	83,367,427	80,688,720	79,936,514
Non-Self Certified	572,313,547	559,918,229	536,332,612	518,519,455	492,811,260	460,520,822	429,043,184	398,816,326	370,173,283	324,191,208	254,327,131	240,001,014	233,942,485	227,139,292	218,915,543	212,514,463
Total	786,668,352	759,455,649	711,001,911	683,553,038	648,344,754	605,674,370	562,861,903	522,345,964	484,241,619	427,871,904	346,800,898	328,597,919	320,136,199	310,506,719	299,604,263	292,450,977

<i>number of loans</i>	Apr-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	1,094	1,019	902	847	796	746	695	649	606	550	483	466	453	440	423	420
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	1,353	1,324	1,293	1,258	1,228
Total	4,041	3,908	3,670	3,518	3,342	3,152	2,964	2,791	2,622	2,337	1,914	1,819	1,777	1,733	1,681	1,648

### 60+ days Delinquencies

<i>percentages</i>	Apr-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	0.07%	0.38%	0.61%	1.45%	2.41%	2.95%	4.44%	3.34%	2.88%	2.50%	3.50%	3.19%	2.82%	2.17%	2.54%	2.89%
Non-Self Certified	0.11%	0.10%	0.39%	0.34%	0.40%	0.43%	0.59%	0.84%	0.74%	1.12%	0.57%	0.77%	0.31%	0.76%	0.54%	0.35%
Total 60+ days	0.10%	0.17%	0.44%	0.61%	0.88%	1.04%	1.50%	1.43%	1.24%	1.45%	1.35%	1.42%	0.98%	1.14%	1.08%	1.04%

<i>principal amounts</i>	Apr-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	148,000	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	2,826,324	2,428,475	1,805,975	2,047,475	2,307,475
Non-Self Certified	642,500	535,500	2,083,454	1,744,123	1,973,940	1,987,162	2,516,405	3,330,440	2,732,008	3,619,549	1,439,268	1,839,830	718,580	1,728,780	1,185,580	734,580
Total 60+ days	790,500	1,294,775	3,151,593	4,142,059	5,721,311	6,275,055	8,457,929	7,456,460	6,017,132	6,210,173	4,671,342	4,666,154	3,147,055	3,534,755	3,233,055	3,042,055

<i>number of loans</i>	Apr-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	1	5	6	10	15	17	22	14	16	14	15	13	11	8	8	9
Non-Self Certified	4	3	12	12	12	11	14	18	15	19	8	8	4	8	5	4
Total 60+ days	5	8	18	22	27	28	36	32	31	33	23	21	15	16	13	13

### 90+ days Delinquencies

<i>percentages</i>	Apr-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	0.07%	0.21%	0.47%	1.45%	1.86%	2.45%	2.76%	2.79%	1.99%	1.85%	1.86%	2.17%	1.73%	1.56%	1.61%	1.26%
Non-Self Certified	0.08%	0.04%	0.32%	0.19%	0.32%	0.29%	0.48%	0.75%	0.61%	0.98%	0.44%	0.45%	0.31%	0.32%	0.26%	0.27%
Total 90+ days	0.08%	0.08%	0.36%	0.49%	0.69%	0.81%	1.02%	1.23%	0.93%	1.19%	0.82%	0.91%	0.69%	0.65%	0.63%	0.54%

<i>principal amounts</i>	Apr-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	148,000	413,650	814,014	2,397,936	2,889,872	3,560,393	3,688,505	3,449,370	2,271,099	1,913,374	1,716,524	1,925,824	1,489,625	1,302,475	1,302,475	1,004,125
Non-Self Certified	456,500	219,000	1,721,654	982,671	1,595,815	1,357,812	2,067,086	2,998,440	2,252,428	3,173,299	1,120,518	1,074,830	718,580	718,580	578,580	578,580
Total 90+ days	604,500	632,650	2,535,668	3,380,607	4,485,686	4,918,205	5,755,591	6,447,810	4,523,527	5,086,673	2,837,042	3,000,654	2,208,205	2,021,055	1,881,055	1,582,705

<i>number of loans</i>	Apr-07	Jan-08	Jan-09	Jan-10	Jan-11	Jan-12	Jan-13	Jan-14	Jan-15	Jan-16	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	1	3	5	10	13	14	15	11	11	11	8	9	7	6	6	5
Non-Self Certified	2	1	10	8	10	8	11	16	12	17	7	5	4	4	3	3
Total 90+ days	3	4	15	18	23	22	26	27	23	28	15	14	11	10	9	8