

## Performance E-MAC NL 2006-NHG I

### Pool characteristics

Issuance volume		€ 600,000,000
Total delinquencies 60+ days as per 25-Apr-18		0.47%
Total delinquencies 90+ days as per 25-Apr-18		0.31%

	Jul-06	Apr-18
Percentage of non-Self Certified loans	99.7%	99.6%
Percentage of Self Certified loans	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	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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	1,584,352	1,468,984	1,263,990	1,017,876	1,006,479
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	310,584,387	298,479,370	287,193,958	273,496,762	264,103,464
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	312,168,740	299,948,354	288,457,948	274,514,638	265,109,943

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	12	16	13	13	14	15	16	17	15	15	18	17	16	15	13	11	11
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	2,086	2,014	1,950	1,877	1,828
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	2,102	2,029	1,963	1,888	1,839

### 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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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%
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%	0.44%	0.53%	0.49%	0.49%	0.47%
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%	0.44%	0.53%	0.49%	0.49%	0.47%

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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	1,364,184	1,576,750	1,403,150	1,333,148	1,245,163
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	1,364,184	1,576,750	1,403,150	1,333,148	1,245,163

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	2	9	3	9	7	10	19	16	13	9	9	7	9	10	9	8	9
Total 60+ days	2	9	3	9	7	10	19	16	13	9	9	7	9	10	9	8	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	Jan-17	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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%
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%	0.21%	0.43%	0.42%	0.31%	0.31%
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%	0.21%	0.43%	0.41%	0.31%	0.31%

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
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	649,415	1,281,195	1,196,107	844,812	811,560
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	649,415	1,281,195	1,196,107	844,812	811,560

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	Apr-17	Jul-17	Oct-17	Jan-18	Apr-18
Self Certified	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	5	1	6	4	9	11	15	8	5	3	2	4	8	8	5	6
Total 90+ days	-	5	1	6	4	9	11	15	8	5	3	2	4	8	8	5	6