

Performance E-MAC NL 2006-NHG I

Pool characteristics

| | | | |
|--|-----------|---------------|--------|
| Issuance volume | | € 600,000,000 | |
| Total delinquencies 60+ days as per | 26-Jul-10 | 0.28% | |
| Total delinquencies 90+ days as per | 26-Jul-10 | 0.20% | |
| | | Jul-06 | Jul-10 |
| Percentage of non-Self Certified loans | | 99.7% | 99.7% |
| Percentage of Self Certified loans | | 0.3% | 0.3% |

Total

| <i>principal amounts</i> | Jul-06 | Jan-07 | Jan-08 | Jan-09 | Apr-09 | Jul-09 | Oct-09 | Jan-10 | Apr-10 | Jul-10 |
|--------------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| Self Certified | 1,551,624 | 2,188,767 | 1,654,624 | 1,643,500 | 1,742,710 | 1,742,209 | 1,741,704 | 1,741,193 | 1,734,560 | 1,734,039 |
| Non-Self Certified | 483,340,932 | 592,739,646 | 575,264,229 | 549,528,178 | 544,607,773 | 539,340,930 | 531,101,404 | 525,141,312 | 519,462,696 | 514,293,760 |
| Total | 484,892,556 | 594,928,413 | 576,918,853 | 551,171,678 | 546,350,483 | 541,083,140 | 532,843,108 | 526,882,505 | 521,197,256 | 516,027,800 |

| <i>number of loans</i> | Jul-06 | Jan-07 | Jan-08 | Jan-09 | Apr-09 | Jul-09 | Oct-09 | Jan-10 | Apr-10 | Jul-10 |
|------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--------------|-------------|-------------|
| Self Certified | 12 | 16 | 13 | 13 | 14 | 14 | 14 | 14 | 14 | 14 |
| Non-Self Certified | 2994 | 3674 | 3549 | 3389 | 3361 | 3329 | 3278 | 3,241 | 3205 | 3172 |
| Total | 3006 | 3690 | 3562 | 3402 | 3375 | 3343 | 3292 | 3,255 | 3219 | 3186 |

60+ days Delinquencies

| <i>percentages</i> | Jul-06 | Jan-07 | Jan-08 | Jan-09 | Apr-09 | Jul-09 | Oct-09 | Jan-10 | Apr-10 | Jul-10 |
|-----------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| Self Certified | - | - | - | - | - | - | - | 0.00% | - | - |
| Non-Self Certified | 0.06% | 0.20% | 0.07% | 0.27% | 0.21% | 0.14% | 0.17% | 0.20% | 0.24% | 0.28% |
| Total 60+ days | 0.06% | 0.20% | 0.07% | 0.27% | 0.21% | 0.14% | 0.17% | 0.20% | 0.24% | 0.28% |

| <i>principal amounts</i> | Jul-06 | Jan-07 | Jan-08 | Jan-09 | Apr-09 | Jul-09 | Oct-09 | Jan-10 | Apr-10 | Jul-10 |
|--------------------------|----------------|------------------|----------------|------------------|------------------|----------------|----------------|------------------|------------------|------------------|
| Self Certified | - | - | - | - | - | - | - | - | - | - |
| Non-Self Certified | 282,500 | 1,207,038 | 383,664 | 1,463,151 | 1,121,704 | 749,211 | 900,027 | 1,075,556 | 1,262,986 | 1,461,121 |
| Total 60+ days | 282,500 | 1,207,038 | 383,664 | 1,463,151 | 1,121,704 | 749,211 | 900,027 | 1,075,556 | 1,262,986 | 1,461,121 |

| <i>number of loans</i> | Jul-06 | Jan-07 | Jan-08 | Jan-09 | Apr-09 | Jul-09 | Oct-09 | Jan-10 | Apr-10 | Jul-10 |
|------------------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| Self Certified | 0 | - | - | - | - | - | - | - | - | - |
| Non-Self Certified | 2 | 9 | 3 | 9 | 7 | 4 | 5 | 7 | 7 | 9 |
| Total 60+ days | 2 | 9 | 3 | 9 | 7 | 4 | 5 | 7 | 7 | 9 |

90+ days Delinquencies

| <i>percentages</i> | Jul-06 | Jan-07 | Jan-08 | Jan-09 | Apr-09 | Jul-09 | Oct-09 | Jan-10 | Apr-10 | Jul-10 |
|-----------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| Self Certified | - | - | - | - | - | - | - | 0.00% | - | - |
| Non-Self Certified | 0.00% | 0.12% | 0.02% | 0.17% | 0.11% | 0.10% | 0.14% | 0.14% | 0.15% | 0.20% |
| Total 90+ days | 0.00% | 0.12% | 0.02% | 0.17% | 0.11% | 0.10% | 0.14% | 0.14% | 0.15% | 0.20% |

| <i>principal amounts</i> | Jul-06 | Jan-07 | Jan-08 | Jan-09 | Apr-09 | Jul-09 | Oct-09 | Jan-10 | Apr-10 | Jul-10 |
|--------------------------|----------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|------------------|
| Self Certified | - | - | - | - | - | - | - | - | - | - |
| Non-Self Certified | - | 709,150 | 123,024 | 927,311 | 621,704 | 559,211 | 750,027 | 750,027 | 797,593 | 1,049,007 |
| Total 90+ days | - | 709,150 | 123,024 | 927,311 | 621,704 | 559,211 | 750,027 | 750,027 | 797,593 | 1,049,007 |

| <i>number of loans</i> | Jul-06 | Jan-07 | Jan-08 | Jan-09 | Apr-09 | Jul-09 | Oct-09 | Jan-10 | Apr-10 | Jul-10 |
|------------------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| Self Certified | 0 | - | - | - | - | - | - | - | - | - |
| Non-Self Certified | 0 | 5 | 1 | 6 | 4 | 3 | 4 | 4 | 4 | 6 |
| Total 90+ days | 0 | 5 | 1 | 6 | 4 | 3 | 4 | 4 | 4 | 6 |