

Performance E-MAC NL 2006-NHG I

Pool characteristics

Issuance volume		€ 600,000,000	
Total delinquencies 60+ days as per	25-Jan-12	0.61%	
Total delinquencies 90+ days as per	25-Jan-12	0.36%	
		Jul-06	Jan-12
Percentage of non-Self Certified loans		99.7%	99.6%
Percentage of Self Certified loans		0.3%	0.4%

Total

<i>principal amounts</i>	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	1,551,624	2,188,767	1,654,624	1,643,500	1,741,193	1,813,352	1,812,815	1,802,251	1,799,697	1,943,744
Non-Self Certified	483,340,932	592,739,646	575,264,229	549,528,178	525,141,312	497,593,066	491,807,475	484,421,719	477,730,258	471,417,576
Total	484,892,556	594,928,413	576,918,853	551,171,678	526,882,505	499,406,417	493,620,289	486,223,970	479,529,954	473,361,320

<i>number of loans</i>	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	12	16	13	13	14	15	15	15	15	16
Non-Self Certified	2,994	3,674	3,549	3,389	3,241	3,079	3,047	3,007	2,969	2,932
Total	3,006	3,690	3,562	3,402	3,255	3,094	3,062	3,022	2,984	2,948

60+ days Delinquencies

<i>percentages</i>	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	0.00%	0.00%	-	-	0.00%	0.00%
Non-Self Certified	0.06%	0.20%	0.07%	0.27%	0.20%	0.30%	0.27%	0.28%	0.38%	0.62%
Total 60+ days	0.06%	0.20%	0.07%	0.27%	0.20%	0.30%	0.26%	0.28%	0.38%	0.61%

<i>principal amounts</i>	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	282,500	1,207,038	383,664	1,463,151	1,075,556	1,480,699	1,307,399	1,369,934	1,818,684	2,910,962
Total 60+ days	282,500	1,207,038	383,664	1,463,151	1,075,556	1,480,699	1,307,399	1,369,934	1,818,684	2,910,962

<i>number of loans</i>	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	2	9	3	9	7	10	9	10	13	19
Total 60+ days	2	9	3	9	7	10	9	10	13	19

90+ days Delinquencies

<i>percentages</i>	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	0.00%	0.00%	-	-	0.00%	0.00%
Non-Self Certified	0.00%	0.12%	0.02%	0.17%	0.14%	0.29%	0.23%	0.25%	0.25%	0.36%
Total 90+ days	0.00%	0.12%	0.02%	0.17%	0.14%	0.28%	0.23%	0.25%	0.25%	0.36%

<i>principal amounts</i>	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	709,150	123,024	927,311	750,027	1,423,019	1,131,899	1,233,070	1,217,254	1,716,762
Total 90+ days	-	709,150	123,024	927,311	750,027	1,423,019	1,131,899	1,233,070	1,217,254	1,716,762

<i>number of loans</i>	Jul-06	Jan-07	Jan-08	Jan-09	Jan-10	Jan-11	Apr-11	Jul-11	Oct-11	Jan-12
Self Certified	-	-	-	-	-	-	-	-	-	-
Non-Self Certified	-	5	1	6	4	9	8	9	8	11
Total 90+ days	-	5	1	6	4	9	8	9	8	11