

NHEL 2006-3
Tranche: A1A
CUSIP: 66988WAA4

Certificates Original Principal Balance: \$599,172,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$94.45

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	0.99961062	0.00038938
8/25/2006	9/24/2006	0.99428299	0.00571701
9/25/2006	10/24/2006	0.97899682	0.02100318
10/25/2006	11/26/2006	0.96506204	0.03493796
11/27/2006	12/25/2006	0.93848742	0.06151258
12/26/2006	1/24/2007	0.90806455	0.09193545
1/25/2007	2/25/2007	0.87675617	0.12324383
2/26/2007	3/25/2007	0.84891476	0.15108524
3/26/2007	4/24/2007	0.82554358	0.17445642
4/25/2007	5/24/2007	0.79458118	0.20541882
5/25/2007	6/24/2007	0.76870740	0.23129260
6/25/2007	7/24/2007	0.73779916	0.26220084
7/25/2007	8/26/2007	0.71361617	0.28638383
8/27/2007	9/24/2007	0.68994338	0.31005662
9/25/2007	10/24/2007	0.66349341	0.33650659
10/25/2007	11/25/2007	0.64844596	0.35155404
11/26/2007	12/25/2007	0.62874689	0.37125311
12/26/2007	1/24/2008	0.61479162	0.38520838
1/25/2008	2/24/2008	0.60246988	0.39753012
2/25/2008	3/24/2008	0.59077189	0.40922811
3/25/2008	4/24/2008	0.57694280	0.42305720
4/25/2008	5/26/2008	0.56424906	0.43575094
5/27/2008	6/24/2008	0.55101625	0.44898375
6/25/2008	7/24/2008	0.53442450	0.46557550
7/25/2008	8/24/2008	0.51033342	0.48966658
8/25/2008	9/24/2008	0.49306090	0.50693910
9/25/2008	10/26/2008	0.48321071	0.51678929
10/27/2008	11/24/2008	0.47142980	0.52857020
11/25/2008	12/25/2008	0.46351527	0.53648473
12/26/2008	1/25/2009	0.45814001	0.54185999
1/26/2009	2/24/2009	0.44822010	0.55177990
2/25/2009	3/24/2009	0.43898637	0.56101363
3/25/2009	4/26/2009	0.43255472	0.56744528
4/27/2009	5/25/2009	0.42497686	0.57502314
5/26/2009	6/24/2009	0.41723403	0.58276597
6/25/2009	7/26/2009	0.40977504	0.59022496
7/27/2009	8/24/2009	0.40414484	0.59585516
8/25/2009	9/24/2009	0.39884665	0.60115335
9/25/2009	10/25/2009	0.39107776	0.60892224
10/26/2009	11/24/2009	0.38605664	0.61394336
11/25/2009	12/27/2009	0.38141003	0.61858997
12/28/2009	1/24/2010	0.37507049	0.62492951
1/25/2010	2/24/2010	0.36815155	0.63184845
2/25/2010	3/24/2010	0.36496542	0.63503458
3/25/2010	4/25/2010	0.36161455	0.63838545
4/26/2010	5/24/2010	0.35680295	0.64319705
5/25/2010	6/24/2010	0.35371302	0.64628698
6/25/2010	7/25/2010	0.35006469	0.64993531
7/26/2010	8/24/2010	0.34538578	0.65461422

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From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.34328104	0.65671896
9/27/2010	10/24/2010	0.33953094	0.66046906
10/25/2010	11/25/2010	0.33807360	0.66192640
11/26/2010	12/26/2010	0.33443374	0.66556626
12/27/2010	1/24/2011	0.33302419	0.66697581
1/25/2011	2/24/2011	0.33088457	0.66911543
2/25/2011	3/24/2011	0.32852210	0.67147790
3/25/2011	4/24/2011	0.32729890	0.67270110
4/25/2011	5/24/2011	0.32389373	0.67610627
5/25/2011	6/26/2011	0.32099187	0.67900813
6/27/2011	7/24/2011	0.31984637	0.68015363
7/25/2011	8/24/2011	0.31664965	0.68335035
8/25/2011	9/25/2011	0.31338618	0.68661382
9/26/2011	10/24/2011	0.31049713	0.68950287
10/25/2011	11/24/2011	0.30810698	0.69189302
11/25/2011	12/26/2011	0.30284130	0.69715870
12/27/2011	1/24/2012	0.30032179	0.69967821
1/25/2012	2/26/2012	0.29798897	0.70201103
2/27/2012	3/25/2012	0.29510238	0.70489762
3/26/2012	4/24/2012	0.29334254	0.70665747
4/25/2012	5/24/2012	0.29050314	0.70949686
5/25/2012	6/24/2012	0.28967624	0.71032376
6/25/2012	7/24/2012	0.28910212	0.71089788
7/25/2012	8/26/2012	0.28880002	0.71119998
8/27/2012	9/24/2012	0.28880002	0.71119998
9/25/2012	10/24/2012	0.28723768	0.71276232
10/25/2012	11/25/2012	0.28541483	0.71458517
11/26/2012	12/25/2012	0.28415644	0.71584356
12/26/2012	1/24/2013	0.28049067	0.71950933
1/25/2013	2/24/2013	0.27915996	0.72084004
2/25/2013	3/24/2013	0.27713236	0.72286764
3/25/2013	4/24/2013	0.27626543	0.72373457
4/25/2013	5/27/2013	0.27354173	0.72645827
5/28/2013	6/24/2013	0.27164496	0.72835504
6/25/2013	7/24/2013	0.26975702	0.73024298
7/25/2013	8/25/2013	0.26806884	0.73193116
8/26/2013	9/24/2013	0.26565494	0.73434506
9/25/2013	10/24/2013	0.26485827	0.73514173
10/25/2013	11/24/2013	0.26309755	0.73690245
11/25/2013	12/25/2013	0.26152019	0.73847981
12/26/2013	1/26/2014	0.26074207	0.73925793
1/27/2014	2/24/2014	0.25954409	0.74045591
2/25/2014	3/24/2014	0.25689802	0.74311643
3/25/2014	4/24/2014	0.25590135	0.74410404
4/25/2014	5/26/2014	0.25445667	0.74554871
5/27/2014	6/24/2014	0.25200617	0.74799921
6/25/2014	7/24/2014	0.25028631	0.74971908
7/25/2014	8/24/2014	0.24838650	0.75161888
8/25/2014	9/24/2014	0.24670496	0.75330042
9/25/2014	10/26/2014	0.24356508	0.75644030

NHEL 2006-3
Tranche: A1A
CUSIP: 66988WAA4

Certificates Original Principal Balance: \$599,172,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$94.45

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.24166295	0.75834243
11/25/2014	12/25/2014	0.23905141	0.76095397
12/26/2014	1/25/2015	0.23668488	0.76332051
1/26/2015	2/24/2015	0.23563055	0.76437483
2/25/2015	3/24/2015	0.23285345	0.76715193
3/25/2015	4/26/2015	0.23119781	0.76880758
4/27/2015	5/25/2015	0.22928755	0.77071783
5/26/2015	6/24/2015	0.22688714	0.77311824
6/25/2015	7/26/2015	0.22470220	0.77530319
7/27/2015	8/24/2015	0.22303670	0.77696868
8/25/2015	9/24/2015	0.22101378	0.77899160
9/25/2015	10/25/2015	0.21865595	0.78134943
10/26/2015	11/24/2015	0.21518479	0.78482059
11/25/2015	12/27/2015	0.21372864	0.78627674
12/28/2015	1/24/2016	0.21239987	0.78760551
1/25/2016	2/24/2016	0.21077836	0.78922702
2/25/2016	3/24/2016	0.20953138	0.79047400
3/25/2016	4/24/2016	0.20878271	0.79122267
4/25/2016	5/24/2016	0.20679534	0.79321005
5/25/2016	6/26/2016	0.20509947	0.79490592
6/27/2016	7/24/2016	0.20374852	0.79625686
7/25/2016	8/24/2016	0.20254272	0.79746266
8/25/2016	9/25/2016	0.20064369	0.79936169
9/26/2016	10/24/2016	0.19900232	0.80100307
10/25/2016	11/24/2016	0.19771123	0.80229415
11/25/2016	12/26/2016	0.19673168	0.80327371
12/27/2016		0.19577629	0.80422910

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

**NHEL 2006-3
Tranche: A2A
CUSIP: 66988WAB2**

Certificates Original Principal Balance: \$122,600,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$99.92

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	0.99925854	0.00074146
8/25/2006	9/24/2006	0.95887805	0.04112195
9/25/2006	10/24/2006	0.92419045	0.07580955
10/25/2006	11/26/2006	0.89944139	0.10055861
11/27/2006	12/25/2006	0.85908171	0.14091829
12/26/2006	1/24/2007	0.80028009	0.19971991
1/25/2007	2/25/2007	0.72742930	0.27257070
2/26/2007	3/25/2007	0.67071377	0.32928623
3/26/2007	4/24/2007	0.60853479	0.39146521
4/25/2007	5/24/2007	0.56376429	0.43623571
5/25/2007	6/24/2007	0.52633156	0.47366844
6/25/2007	7/24/2007	0.46570928	0.53429072
7/25/2007	8/26/2007	0.39440497	0.60559503
8/27/2007	9/24/2007	0.32682577	0.67317423
9/25/2007	10/24/2007	0.28827797	0.71172203
10/25/2007	11/25/2007	0.23661417	0.76338583
11/26/2007	12/25/2007	0.21294851	0.78705149
12/26/2007	1/24/2008	0.17977648	0.82022352
1/25/2008	2/24/2008	0.15668577	0.84331423
2/25/2008	3/24/2008	0.13249896	0.86750104
3/25/2008	4/24/2008	0.10399395	0.89600605
4/25/2008	5/26/2008	0.05648051	0.94351949
5/27/2008	6/24/2008	0.02477826	0.97522174
6/25/2008	7/24/2008	0.00000000	1.00000000
7/25/2008	8/24/2008	0.00000000	1.00000000
8/25/2008	9/24/2008	0.00000000	1.00000000
9/25/2008	10/26/2008	0.00000000	1.00000000
10/27/2008	11/24/2008	0.00000000	1.00000000
11/25/2008	12/25/2008	0.00000000	1.00000000
12/26/2008	1/25/2009	0.00000000	1.00000000
1/26/2009	2/24/2009	0.00000000	1.00000000
2/25/2009	3/24/2009	0.00000000	1.00000000
3/25/2009	4/26/2009	0.00000000	1.00000000
4/27/2009	5/25/2009	0.00000000	1.00000000
5/26/2009	6/24/2009	0.00000000	1.00000000
6/25/2009	7/26/2009	0.00000000	1.00000000
7/27/2009	8/24/2009	0.00000000	1.00000000
8/25/2009	9/24/2009	0.00000000	1.00000000
9/25/2009	10/25/2009	0.00000000	1.00000000
10/26/2009	11/24/2009	0.00000000	1.00000000
11/25/2009	12/27/2009	0.00000000	1.00000000
12/28/2009	1/24/2010	0.00000000	1.00000000
1/25/2010	2/24/2010	0.00000000	1.00000000
2/25/2010	3/24/2010	0.00000000	1.00000000
3/25/2010	4/25/2010	0.00000000	1.00000000
4/26/2010	5/24/2010	0.00000000	1.00000000
5/25/2010	6/24/2010	0.00000000	1.00000000
6/25/2010	7/25/2010	0.00000000	1.00000000
7/26/2010	8/24/2010	0.00000000	1.00000000

NHEL 2006-3
Tranche: A2A
CUSIP: 66988WAB2

Certificates Original Principal Balance: \$122,600,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$99.92

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	1.00000000
9/27/2010	10/24/2010	0.00000000	1.00000000
10/25/2010	11/25/2010	0.00000000	1.00000000
11/26/2010	12/26/2010	0.00000000	1.00000000
12/27/2010	1/24/2011	0.00000000	1.00000000
1/25/2011	2/24/2011	0.00000000	1.00000000
2/25/2011	3/24/2011	0.00000000	1.00000000
3/25/2011	4/24/2011	0.00000000	1.00000000
4/25/2011	5/24/2011	0.00000000	1.00000000
5/25/2011	6/26/2011	0.00000000	1.00000000
6/27/2011	7/24/2011	0.00000000	1.00000000
7/25/2011	8/24/2011	0.00000000	1.00000000
8/25/2011	9/25/2011	0.00000000	1.00000000
9/26/2011	10/24/2011	0.00000000	1.00000000
10/25/2011	11/24/2011	0.00000000	1.00000000
11/25/2011	12/26/2011	0.00000000	1.00000000
12/27/2011	1/24/2012	0.00000000	1.00000000
1/25/2012	2/26/2012	0.00000000	1.00000000
2/27/2012	3/25/2012	0.00000000	1.00000000
3/26/2012	4/24/2012	0.00000000	1.00000000
4/25/2012	5/24/2012	0.00000000	1.00000000
5/25/2012	6/24/2012	0.00000000	1.00000000
6/25/2012	7/24/2012	0.00000000	1.00000000
7/25/2012	8/26/2012	0.00000000	1.00000000
8/27/2012	9/24/2012	0.00000000	1.00000000
9/25/2012	10/24/2012	0.00000000	1.00000000
10/25/2012	11/25/2012	0.00000000	1.00000000
11/26/2012	12/25/2012	0.00000000	1.00000000
12/26/2012	1/24/2013	0.00000000	1.00000000
1/25/2013	2/24/2013	0.00000000	1.00000000
2/25/2013	3/24/2013	0.00000000	1.00000000
3/25/2013	4/24/2013	0.00000000	1.00000000
4/25/2013	5/27/2013	0.00000000	1.00000000
5/28/2013	6/24/2013	0.00000000	1.00000000
6/25/2013	7/24/2013	0.00000000	1.00000000
7/25/2013	8/25/2013	0.00000000	1.00000000
8/26/2013	9/24/2013	0.00000000	1.00000000
9/25/2013	10/24/2013	0.00000000	1.00000000
10/25/2013	11/24/2013	0.00000000	1.00000000
11/25/2013	12/25/2013	0.00000000	1.00000000
12/26/2013	1/26/2014	0.00000000	1.00000000
1/27/2014	2/24/2014	0.00000000	1.00000000
2/25/2014	3/24/2014	0.00000000	1.00000000
3/25/2014	4/24/2014	0.00000000	1.00000000
4/25/2014	5/26/2014	0.00000000	1.00000000
5/27/2014	6/24/2014	0.00000000	1.00000000
6/25/2014	7/24/2014	0.00000000	1.00000000
7/25/2014	8/24/2014	0.00000000	1.00000000
8/25/2014	9/24/2014	0.00000000	1.00000000
9/25/2014	10/26/2014	0.00000000	1.00000000

NHEL 2006-3
Tranche: A2A
CUSIP: 66988WAB2

Certificates Original Principal Balance: \$122,600,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$99.92

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	1.00000000
11/25/2014	12/25/2014	0.00000000	1.00000000
12/26/2014	1/25/2015	0.00000000	1.00000000
1/26/2015	2/24/2015	0.00000000	1.00000000
2/25/2015	3/24/2015	0.00000000	1.00000000
3/25/2015	4/26/2015	0.00000000	1.00000000
4/27/2015	5/25/2015	0.00000000	1.00000000
5/26/2015	6/24/2015	0.00000000	1.00000000
6/25/2015	7/26/2015	0.00000000	1.00000000
7/27/2015	8/24/2015	0.00000000	1.00000000
8/25/2015	9/24/2015	0.00000000	1.00000000
9/25/2015	10/25/2015	0.00000000	1.00000000
10/26/2015	11/24/2015	0.00000000	1.00000000
11/25/2015	12/27/2015	0.00000000	1.00000000
12/28/2015	1/24/2016	0.00000000	1.00000000
1/25/2016	2/24/2016	0.00000000	1.00000000
2/25/2016	3/24/2016	0.00000000	1.00000000
3/25/2016	4/24/2016	0.00000000	1.00000000
4/25/2016	5/24/2016	0.00000000	1.00000000
5/25/2016	6/26/2016	0.00000000	1.00000000
6/27/2016	7/24/2016	0.00000000	1.00000000
7/25/2016	8/24/2016	0.00000000	1.00000000
8/25/2016	9/25/2016	0.00000000	1.00000000
9/26/2016	10/24/2016	0.00000000	1.00000000
10/25/2016	11/24/2016	0.00000000	1.00000000
11/25/2016	12/26/2016	0.00000000	1.00000000
12/27/2016		0.00000000	1.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: A2B
CUSIP: 66988WACO

Certificates Original Principal Balance: \$92,000,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$98.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	0.98924367	0.01075633
7/25/2008	8/24/2008	0.93813329	0.06186671
8/25/2008	9/24/2008	0.89477293	0.10522707
9/25/2008	10/26/2008	0.86254031	0.13745969
10/27/2008	11/24/2008	0.82317568	0.17682432
11/25/2008	12/25/2008	0.80127003	0.19872998
12/26/2008	1/25/2009	0.76922336	0.23077664
1/26/2009	2/24/2009	0.72485228	0.27514772
2/25/2009	3/24/2009	0.70746648	0.29253352
3/25/2009	4/26/2009	0.68982950	0.31017050
4/27/2009	5/25/2009	0.65344153	0.34655847
5/26/2009	6/24/2009	0.61694388	0.38305612
6/25/2009	7/26/2009	0.57103494	0.42896506
7/27/2009	8/24/2009	0.54270115	0.45729885
8/25/2009	9/24/2009	0.49679650	0.50320350
9/25/2009	10/25/2009	0.47583594	0.52416406
10/26/2009	11/24/2009	0.42884675	0.57115325
11/25/2009	12/27/2009	0.38048194	0.61951806
12/28/2009	1/24/2010	0.34968096	0.65031904
1/25/2010	2/24/2010	0.31817560	0.68182441
2/25/2010	3/24/2010	0.28267418	0.71732582
3/25/2010	4/25/2010	0.25276608	0.74723392
4/26/2010	5/24/2010	0.22521407	0.77478593
5/25/2010	6/24/2010	0.19446472	0.80553528
6/25/2010	7/25/2010	0.18051847	0.81948153
7/26/2010	8/24/2010	0.17201182	0.82798818

NHEL 2006-3
Tranche: A2B
CUSIP: 66988WACO

Certificates Original Principal Balance: \$92,000,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$98.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.16040617	0.83959383
9/27/2010	10/24/2010	0.14848100	0.85151900
10/25/2010	11/25/2010	0.13369775	0.86630225
11/26/2010	12/26/2010	0.12717665	0.87282335
12/27/2010	1/24/2011	0.10272518	0.89727482
1/25/2011	2/24/2011	0.09707644	0.90292356
2/25/2011	3/24/2011	0.08664347	0.91335653
3/25/2011	4/24/2011	0.07559481	0.92440519
4/25/2011	5/24/2011	0.06568801	0.93431199
5/25/2011	6/26/2011	0.06133282	0.93866718
6/27/2011	7/24/2011	0.04443731	0.95556269
7/25/2011	8/24/2011	0.03982651	0.96017349
8/25/2011	9/25/2011	0.02818023	0.97181977
9/26/2011	10/24/2011	0.01611389	0.98388611
10/25/2011	11/24/2011	0.00877799	0.99122201
11/25/2011	12/26/2011	0.00000000	1.00000000
12/27/2011	1/24/2012	0.00000000	1.00000000
1/25/2012	2/26/2012	0.00000000	1.00000000
2/27/2012	3/25/2012	0.00000000	1.00000000
3/26/2012	4/24/2012	0.00000000	1.00000000
4/25/2012	5/24/2012	0.00000000	1.00000000
5/25/2012	6/24/2012	0.00000000	1.00000000
6/25/2012	7/24/2012	0.00000000	1.00000000
7/25/2012	8/26/2012	0.00000000	1.00000000
8/27/2012	9/24/2012	0.00000000	1.00000000
9/25/2012	10/24/2012	0.00000000	1.00000000
10/25/2012	11/25/2012	0.00000000	1.00000000
11/26/2012	12/25/2012	0.00000000	1.00000000
12/26/2012	1/24/2013	0.00000000	1.00000000
1/25/2013	2/24/2013	0.00000000	1.00000000
2/25/2013	3/24/2013	0.00000000	1.00000000
3/25/2013	4/24/2013	0.00000000	1.00000000
4/25/2013	5/27/2013	0.00000000	1.00000000
5/28/2013	6/24/2013	0.00000000	1.00000000
6/25/2013	7/24/2013	0.00000000	1.00000000
7/25/2013	8/25/2013	0.00000000	1.00000000
8/26/2013	9/24/2013	0.00000000	1.00000000
9/25/2013	10/24/2013	0.00000000	1.00000000
10/25/2013	11/24/2013	0.00000000	1.00000000
11/25/2013	12/25/2013	0.00000000	1.00000000
12/26/2013	1/26/2014	0.00000000	1.00000000
1/27/2014	2/24/2014	0.00000000	1.00000000
2/25/2014	3/24/2014	0.00000000	1.00000000
3/25/2014	4/24/2014	0.00000000	1.00000000
4/25/2014	5/26/2014	0.00000000	1.00000000
5/27/2014	6/24/2014	0.00000000	1.00000000
6/25/2014	7/24/2014	0.00000000	1.00000000
7/25/2014	8/24/2014	0.00000000	1.00000000
8/25/2014	9/24/2014	0.00000000	1.00000000
9/25/2014	10/26/2014	0.00000000	1.00000000

NHEL 2006-3
Tranche: A2B
CUSIP: 66988WACO

Certificates Original Principal Balance: \$92,000,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$98.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	1.00000000
11/25/2014	12/25/2014	0.00000000	1.00000000
12/26/2014	1/25/2015	0.00000000	1.00000000
1/26/2015	2/24/2015	0.00000000	1.00000000
2/25/2015	3/24/2015	0.00000000	1.00000000
3/25/2015	4/26/2015	0.00000000	1.00000000
4/27/2015	5/25/2015	0.00000000	1.00000000
5/26/2015	6/24/2015	0.00000000	1.00000000
6/25/2015	7/26/2015	0.00000000	1.00000000
7/27/2015	8/24/2015	0.00000000	1.00000000
8/25/2015	9/24/2015	0.00000000	1.00000000
9/25/2015	10/25/2015	0.00000000	1.00000000
10/26/2015	11/24/2015	0.00000000	1.00000000
11/25/2015	12/27/2015	0.00000000	1.00000000
12/28/2015	1/24/2016	0.00000000	1.00000000
1/25/2016	2/24/2016	0.00000000	1.00000000
2/25/2016	3/24/2016	0.00000000	1.00000000
3/25/2016	4/24/2016	0.00000000	1.00000000
4/25/2016	5/24/2016	0.00000000	1.00000000
5/25/2016	6/26/2016	0.00000000	1.00000000
6/27/2016	7/24/2016	0.00000000	1.00000000
7/25/2016	8/24/2016	0.00000000	1.00000000
8/25/2016	9/25/2016	0.00000000	1.00000000
9/26/2016	10/24/2016	0.00000000	1.00000000
10/25/2016	11/24/2016	0.00000000	1.00000000
11/25/2016	12/26/2016	0.00000000	1.00000000
12/27/2016		0.00000000	1.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: A2C
CUSIP: 66988WAD8

Certificates Original Principal Balance: \$82,800,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$90.48

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000

NHEL 2006-3
Tranche: A2C
CUSIP: 66988WAD8

Certificates Original Principal Balance: \$82,800,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$90.48

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	0.99800871	0.00199129
12/27/2011	1/24/2012	0.98933866	0.01066134
1/25/2012	2/26/2012	0.97113077	0.02886923
2/27/2012	3/25/2012	0.96204853	0.03795147
3/26/2012	4/24/2012	0.94339658	0.05660342
4/25/2012	5/24/2012	0.92880463	0.07119537
5/25/2012	6/24/2012	0.92382639	0.07617361
6/25/2012	7/24/2012	0.92064695	0.07935305
7/25/2012	8/26/2012	0.91763623	0.08236377
8/27/2012	9/24/2012	0.91763623	0.08236377
9/25/2012	10/24/2012	0.91170765	0.08829235
10/25/2012	11/25/2012	0.90320658	0.09679342
11/26/2012	12/25/2012	0.89853107	0.10146893
12/26/2012	1/24/2013	0.89806247	0.10193753
1/25/2013	2/24/2013	0.89668247	0.10331753
2/25/2013	3/24/2013	0.88628564	0.11371436
3/25/2013	4/24/2013	0.87558449	0.12441551
4/25/2013	5/27/2013	0.87154242	0.12845758
5/28/2013	6/24/2013	0.86930059	0.13069942
6/25/2013	7/24/2013	0.86749059	0.13250941
7/25/2013	8/25/2013	0.86288828	0.13711172
8/26/2013	9/24/2013	0.86288828	0.13711172
9/25/2013	10/24/2013	0.85515763	0.14484237
10/25/2013	11/24/2013	0.84908640	0.15091360
11/25/2013	12/25/2013	0.83728754	0.16271246
12/26/2013	1/26/2014	0.83043847	0.16956153
1/27/2014	2/24/2014	0.82894341	0.17105659
2/25/2014	3/24/2014	0.82623090	0.17369173
3/25/2014	4/24/2014	0.82359662	0.17637454
4/25/2014	5/26/2014	0.81919227	0.18077889
5/27/2014	6/24/2014	0.81406954	0.18590162
6/25/2014	7/24/2014	0.80913252	0.19083864
7/25/2014	8/24/2014	0.80528485	0.19468631
8/25/2014	9/24/2014	0.80259351	0.19737765
9/25/2014	10/26/2014	0.79894053	0.20103062

NHEL 2006-3
Tranche: A2C
CUSIP: 66988WAD8

Certificates Original Principal Balance: \$82,800,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$90.48

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.79558889	0.20438226
11/25/2014	12/25/2014	0.79218024	0.20779092
12/26/2014	1/25/2015	0.78807726	0.21189390
1/26/2015	2/24/2015	0.77828873	0.22168243
2/25/2015	3/24/2015	0.77292029	0.22705086
3/25/2015	4/26/2015	0.77292029	0.22705086
4/27/2015	5/25/2015	0.76701284	0.23295832
5/26/2015	6/24/2015	0.76324794	0.23672322
6/25/2015	7/26/2015	0.75817815	0.24179301
7/27/2015	8/24/2015	0.74808604	0.25188512
8/25/2015	9/24/2015	0.74400535	0.25596581
9/25/2015	10/25/2015	0.74400535	0.25596581
10/26/2015	11/24/2015	0.73836140	0.26160976
11/25/2015	12/27/2015	0.73360174	0.26636942
12/28/2015	1/24/2016	0.73091075	0.26906041
1/25/2016	2/24/2016	0.72385889	0.27611227
2/25/2016	3/24/2016	0.72242336	0.27754780
3/25/2016	4/24/2016	0.71896363	0.28100753
4/25/2016	5/24/2016	0.71494073	0.28503043
5/25/2016	6/26/2016	0.71023225	0.28973891
6/27/2016	7/24/2016	0.70564569	0.29432547
7/25/2016	8/24/2016	0.70520931	0.29476184
8/25/2016	9/25/2016	0.70075668	0.29921448
9/26/2016	10/24/2016	0.69256917	0.30740199
10/25/2016	11/24/2016	0.68531386	0.31465729
11/25/2016	12/26/2016	0.67918324	0.32078792
12/27/2016		0.67672243	0.32324873

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: A2D
CUSIP: 66988WAE6

Certificates Original Principal Balance: \$25,228,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$73.51

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000

NHEL 2006-3
Tranche: A2D
CUSIP: 66988WAE6

Certificates Original Principal Balance: \$25,228,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$73.51

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	1.00000000	0.00000000
5/25/2011	6/26/2011	1.00000000	0.00000000
6/27/2011	7/24/2011	1.00000000	0.00000000
7/25/2011	8/24/2011	1.00000000	0.00000000
8/25/2011	9/25/2011	1.00000000	0.00000000
9/26/2011	10/24/2011	1.00000000	0.00000000
10/25/2011	11/24/2011	1.00000000	0.00000000
11/25/2011	12/26/2011	1.00000000	0.00000000
12/27/2011	1/24/2012	1.00000000	0.00000000
1/25/2012	2/26/2012	1.00000000	0.00000000
2/27/2012	3/25/2012	1.00000000	0.00000000
3/26/2012	4/24/2012	1.00000000	0.00000000
4/25/2012	5/24/2012	1.00000000	0.00000000
5/25/2012	6/24/2012	1.00000000	0.00000000
6/25/2012	7/24/2012	1.00000000	0.00000000
7/25/2012	8/26/2012	1.00000000	0.00000000
8/27/2012	9/24/2012	1.00000000	0.00000000
9/25/2012	10/24/2012	1.00000000	0.00000000
10/25/2012	11/25/2012	1.00000000	0.00000000
11/26/2012	12/25/2012	1.00000000	0.00000000
12/26/2012	1/24/2013	1.00000000	0.00000000
1/25/2013	2/24/2013	1.00000000	0.00000000
2/25/2013	3/24/2013	1.00000000	0.00000000
3/25/2013	4/24/2013	1.00000000	0.00000000
4/25/2013	5/27/2013	1.00000000	0.00000000
5/28/2013	6/24/2013	1.00000000	0.00000000
6/25/2013	7/24/2013	0.99791787	0.00208213
7/25/2013	8/25/2013	0.99262360	0.00737640
8/26/2013	9/24/2013	0.99262360	0.00737640
9/25/2013	10/24/2013	0.98373065	0.01626935
10/25/2013	11/24/2013	0.97674661	0.02325339
11/25/2013	12/25/2013	0.96317379	0.03682621
12/26/2013	1/26/2014	0.95529496	0.04470504
1/27/2014	2/24/2014	0.95357512	0.04642488
2/25/2014	3/24/2014	0.95045478	0.04945621
3/25/2014	4/24/2014	0.94742444	0.05254238
4/25/2014	5/26/2014	0.94235789	0.05760893
5/27/2014	6/24/2014	0.93646496	0.06350186
6/25/2014	7/24/2014	0.93078566	0.06918116
7/25/2014	8/24/2014	0.92635950	0.07360733
8/25/2014	9/24/2014	0.92326351	0.07670331
9/25/2014	10/26/2014	0.91906131	0.08090551

NHEL 2006-3
Tranche: A2D
CUSIP: 66988WAE6

Certificates Original Principal Balance: \$25,228,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$73.51

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.91520575	0.08476107
11/25/2014	12/25/2014	0.91128460	0.08868222
12/26/2014	1/25/2015	0.90656474	0.09340208
1/26/2015	2/24/2015	0.89530451	0.10466231
2/25/2015	3/24/2015	0.88912893	0.11083790
3/25/2015	4/26/2015	0.88912893	0.11083790
4/27/2015	5/25/2015	0.88233328	0.11763354
5/26/2015	6/24/2015	0.87800233	0.12196449
6/25/2015	7/26/2015	0.87217030	0.12779652
7/27/2015	8/24/2015	0.86056084	0.13940598
8/25/2015	9/24/2015	0.85586661	0.14410021
9/25/2015	10/25/2015	0.85586661	0.14410021
10/26/2015	11/24/2015	0.84937409	0.15059273
11/25/2015	12/27/2015	0.84389882	0.15606800
12/28/2015	1/24/2016	0.84080324	0.15916358
1/25/2016	2/24/2016	0.83269113	0.16727569
2/25/2016	3/24/2016	0.83103977	0.16892705
3/25/2016	4/24/2016	0.82705987	0.17290695
4/25/2016	5/24/2016	0.82243213	0.17753470
5/25/2016	6/26/2016	0.81701573	0.18295109
6/27/2016	7/24/2016	0.81173958	0.18822724
7/25/2016	8/24/2016	0.81123759	0.18872923
8/25/2016	9/25/2016	0.80611550	0.19385132
9/26/2016	10/24/2016	0.79669700	0.20326982
10/25/2016	11/24/2016	0.78835086	0.21161596
11/25/2016	12/26/2016	0.78129850	0.21866832
12/27/2016		0.77846770	0.22149912

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M1
CUSIP: 66988WAF3

Certificates Original Principal Balance: \$66,550,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$49.97

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	1.00000000	0.00000000
7/26/2010	8/24/2010	1.00000000	0.00000000

NHEL 2006-3
Tranche: M1
CUSIP: 66988WAF3

Certificates Original Principal Balance: \$66,550,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$49.97

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	1.00000000	0.00000000
9/27/2010	10/24/2010	1.00000000	0.00000000
10/25/2010	11/25/2010	1.00000000	0.00000000
11/26/2010	12/26/2010	1.00000000	0.00000000
12/27/2010	1/24/2011	1.00000000	0.00000000
1/25/2011	2/24/2011	1.00000000	0.00000000
2/25/2011	3/24/2011	1.00000000	0.00000000
3/25/2011	4/24/2011	1.00000000	0.00000000
4/25/2011	5/24/2011	0.99104094	0.00000000
5/25/2011	6/26/2011	0.98380286	0.00000000
6/27/2011	7/24/2011	0.96556862	0.00000000
7/25/2011	8/24/2011	0.95370140	0.00000000
8/25/2011	9/25/2011	0.94241330	0.00000000
9/26/2011	10/24/2011	0.90135744	0.00000000
10/25/2011	11/24/2011	0.84665146	0.00000000
11/25/2011	12/26/2011	0.83267702	0.00000000
12/27/2011	1/24/2012	0.80005662	0.00000000
1/25/2012	2/26/2012	0.79619942	0.00000000
2/27/2012	3/25/2012	0.76604055	0.00000000
3/26/2012	4/24/2012	0.75232526	0.00000000
4/25/2012	5/24/2012	0.71388131	0.00000000
5/25/2012	6/24/2012	0.69089562	0.00000000
6/25/2012	7/24/2012	0.66027711	0.00000000
7/25/2012	8/26/2012	0.59931958	0.00000000
8/27/2012	9/24/2012	0.50758947	0.00000000
9/25/2012	10/24/2012	0.43721785	0.00000000
10/25/2012	11/25/2012	0.39705871	0.00000000
11/26/2012	12/25/2012	0.34497388	0.00000000
12/26/2012	1/24/2013	0.30481760	0.00000000
1/25/2013	2/24/2013	0.22383158	0.00000000
2/25/2013	3/24/2013	0.14853080	0.00000000
3/25/2013	4/24/2013	0.10566505	0.00000000
4/25/2013	5/27/2013	0.06673654	0.00000000
5/28/2013	6/24/2013	0.03232368	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M1
CUSIP: 66988WAF3

Certificates Original Principal Balance: \$66,550,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$49.97

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M2
CUSIP: 66988WAG1

Certificates Original Principal Balance: \$18,150,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$40.65

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	1.00000000	0.00000000
4/26/2010	5/24/2010	1.00000000	0.00000000
5/25/2010	6/24/2010	1.00000000	0.00000000
6/25/2010	7/25/2010	0.94172087	0.00000000
7/26/2010	8/24/2010	0.90847170	0.00000000

NHEL 2006-3
Tranche: M2
CUSIP: 66988WAG1

Certificates Original Principal Balance: \$18,150,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$40.65

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.80198291	0.00000000
9/27/2010	10/24/2010	0.73354019	0.00000000
10/25/2010	11/25/2010	0.61895076	0.00000000
11/26/2010	12/26/2010	0.54528287	0.00000000
12/27/2010	1/24/2011	0.43188928	0.00000000
1/25/2011	2/24/2011	0.31000287	0.00000000
2/25/2011	3/24/2011	0.19963508	0.00000000
3/25/2011	4/24/2011	0.07303478	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M2
CUSIP: 66988WAG1

Certificates Original Principal Balance: \$18,150,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$40.65

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M3
CUSIP: 66988WAH9

Certificates Original Principal Balance: \$15,950,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$35.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	1.00000000	0.00000000
12/28/2009	1/24/2010	1.00000000	0.00000000
1/25/2010	2/24/2010	1.00000000	0.00000000
2/25/2010	3/24/2010	1.00000000	0.00000000
3/25/2010	4/25/2010	0.89388702	0.00000000
4/26/2010	5/24/2010	0.63284769	0.00000000
5/25/2010	6/24/2010	0.32455902	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000

NHEL 2006-3
Tranche: M3
CUSIP: 66988WAH9

Certificates Original Principal Balance: \$15,950,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$35.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M3
CUSIP: 66988WAH9

Certificates Original Principal Balance: \$15,950,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$35.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M4
CUSIP: 66988WAJ5

Certificates Original Principal Balance: \$15,950,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$30.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	1.00000000	0.00000000
10/26/2009	11/24/2009	1.00000000	0.00000000
11/25/2009	12/27/2009	0.93210215	0.00000000
12/28/2009	1/24/2010	0.66600355	0.00000000
1/25/2010	2/24/2010	0.41802810	0.00000000
2/25/2010	3/24/2010	0.06769283	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000

NHEL 2006-3
Tranche: M4
CUSIP: 66988WAJ5

Certificates Original Principal Balance: \$15,950,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$30.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M4
CUSIP: 66988WAJ5

Certificates Original Principal Balance: \$15,950,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$30.02

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M5
CUSIP: 66988WAK2

Certificates Original Principal Balance: \$11,000,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$26.31

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	1.00000000	0.00000000
9/25/2009	10/25/2009	0.85681041	0.00000000
10/26/2009	11/24/2009	0.27283570	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000

NHEL 2006-3
Tranche: M5
CUSIP: 66988WAK2

Certificates Original Principal Balance: \$11,000,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$26.31

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M5
CUSIP: 66988WAK2

Certificates Original Principal Balance: \$11,000,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$26.31

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M6
CUSIP: 66988WALO

Certificates Original Principal Balance: \$9,350,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$21.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	1.00000000	0.00000000
7/27/2009	8/24/2009	1.00000000	0.00000000
8/25/2009	9/24/2009	0.26218847	0.00000000
9/25/2009	10/25/2009	0.00000000	0.26218847
10/26/2009	11/24/2009	0.00000000	0.26218847
11/25/2009	12/27/2009	0.00000000	0.26218847
12/28/2009	1/24/2010	0.00000000	0.26218847
1/25/2010	2/24/2010	0.00000000	0.26218847
2/25/2010	3/24/2010	0.00000000	0.26218847
3/25/2010	4/25/2010	0.00000000	0.26218847
4/26/2010	5/24/2010	0.00000000	0.26218847
5/25/2010	6/24/2010	0.00000000	0.26218847
6/25/2010	7/25/2010	0.00000000	0.26218847
7/26/2010	8/24/2010	0.00000000	0.26218847

NHEL 2006-3
Tranche: M6
CUSIP: 66988WALO

Certificates Original Principal Balance: \$9,350,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$21.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	0.26218847
9/27/2010	10/24/2010	0.00000000	0.26218847
10/25/2010	11/25/2010	0.00000000	0.26218847
11/26/2010	12/26/2010	0.00000000	0.26218847
12/27/2010	1/24/2011	0.00000000	0.26218847
1/25/2011	2/24/2011	0.00000000	0.26218847
2/25/2011	3/24/2011	0.00000000	0.26218847
3/25/2011	4/24/2011	0.00000000	0.26218847
4/25/2011	5/24/2011	0.00000000	0.26218847
5/25/2011	6/26/2011	0.00000000	0.26218847
6/27/2011	7/24/2011	0.00000000	0.26218847
7/25/2011	8/24/2011	0.00000000	0.26218847
8/25/2011	9/25/2011	0.00000000	0.26218847
9/26/2011	10/24/2011	0.00000000	0.26218847
10/25/2011	11/24/2011	0.00000000	0.26218847
11/25/2011	12/26/2011	0.00000000	0.26218847
12/27/2011	1/24/2012	0.00000000	0.26218847
1/25/2012	2/26/2012	0.00000000	0.26218847
2/27/2012	3/25/2012	0.00000000	0.26218847
3/26/2012	4/24/2012	0.00000000	0.26218847
4/25/2012	5/24/2012	0.00000000	0.26218847
5/25/2012	6/24/2012	0.00000000	0.26218847
6/25/2012	7/24/2012	0.00000000	0.26218847
7/25/2012	8/26/2012	0.00000000	0.26218847
8/27/2012	9/24/2012	0.00000000	0.26218847
9/25/2012	10/24/2012	0.00000000	0.26218847
10/25/2012	11/25/2012	0.00000000	0.26218847
11/26/2012	12/25/2012	0.00000000	0.26218847
12/26/2012	1/24/2013	0.00000000	0.26218847
1/25/2013	2/24/2013	0.00000000	0.26218847
2/25/2013	3/24/2013	0.00000000	0.26218847
3/25/2013	4/24/2013	0.00000000	0.26218847
4/25/2013	5/27/2013	0.00000000	0.26218847
5/28/2013	6/24/2013	0.00000000	0.26218847
6/25/2013	7/24/2013	0.00000000	0.26218847
7/25/2013	8/25/2013	0.00000000	0.26218847
8/26/2013	9/24/2013	0.00000000	0.26218847
9/25/2013	10/24/2013	0.00000000	0.26218847
10/25/2013	11/24/2013	0.00000000	0.26218847
11/25/2013	12/25/2013	0.00000000	0.26218847
12/26/2013	1/26/2014	0.00000000	0.26218847
1/27/2014	2/24/2014	0.00000000	0.26218847
2/25/2014	3/24/2014	0.00000000	0.26218847
3/25/2014	4/24/2014	0.00000000	0.26218847
4/25/2014	5/26/2014	0.00000000	0.26218847
5/27/2014	6/24/2014	0.00000000	0.26218847
6/25/2014	7/24/2014	0.00000000	0.26218847
7/25/2014	8/24/2014	0.00000000	0.26218847
8/25/2014	9/24/2014	0.00000000	0.26218847
9/25/2014	10/26/2014	0.00000000	0.26218847

NHEL 2006-3
Tranche: M6
CUSIP: 66988WALO

Certificates Original Principal Balance: \$9,350,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$21.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.26218847
11/25/2014	12/25/2014	0.00000000	0.26218847
12/26/2014	1/25/2015	0.00000000	0.26218847
1/26/2015	2/24/2015	0.00000000	0.26218847
2/25/2015	3/24/2015	0.00000000	0.26218847
3/25/2015	4/26/2015	0.00000000	0.26218847
4/27/2015	5/25/2015	0.00000000	0.26218847
5/26/2015	6/24/2015	0.00000000	0.26218847
6/25/2015	7/26/2015	0.00000000	0.26218847
7/27/2015	8/24/2015	0.00000000	0.26218847
8/25/2015	9/24/2015	0.00000000	0.26218847
9/25/2015	10/25/2015	0.00000000	0.26218847
10/26/2015	11/24/2015	0.00000000	0.26218847
11/25/2015	12/27/2015	0.00000000	0.26218847
12/28/2015	1/24/2016	0.00000000	0.26218847
1/25/2016	2/24/2016	0.00000000	0.26218847
2/25/2016	3/24/2016	0.00000000	0.26218847
3/25/2016	4/24/2016	0.00000000	0.26218847
4/25/2016	5/24/2016	0.00000000	0.26218847
5/25/2016	6/26/2016	0.00000000	0.26218847
6/27/2016	7/24/2016	0.00000000	0.26218847
7/25/2016	8/24/2016	0.00000000	0.26218847
8/25/2016	9/25/2016	0.00000000	0.26218847
9/26/2016	10/24/2016	0.00000000	0.26218847
10/25/2016	11/24/2016	0.00000000	0.26218847
11/25/2016	12/26/2016	0.00000000	0.26218847
12/27/2016		0.00000000	0.26218847

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M7
CUSIP: 66988WAM8

Certificates Original Principal Balance: \$7,150,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$16.05

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	1.00000000	0.00000000
4/27/2009	5/25/2009	1.00000000	0.00000000
5/26/2009	6/24/2009	1.00000000	0.00000000
6/25/2009	7/26/2009	0.83850567	0.00000000
7/27/2009	8/24/2009	0.07107279	0.00000000
8/25/2009	9/24/2009	0.00000000	0.00000000
9/25/2009	10/25/2009	0.00000000	0.00000000
10/26/2009	11/24/2009	0.00000000	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000

NHEL 2006-3
Tranche: M7
CUSIP: 66988WAM8

Certificates Original Principal Balance: \$7,150,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$16.05

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M7
CUSIP: 66988WAM8

Certificates Original Principal Balance: \$7,150,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$16.05

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M8
CUSIP: 66988WAN6

Certificates Original Principal Balance: \$9,350,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	1.00000000	0.00000000
7/25/2008	8/24/2008	1.00000000	0.00000000
8/25/2008	9/24/2008	1.00000000	0.00000000
9/25/2008	10/26/2008	1.00000000	0.00000000
10/27/2008	11/24/2008	1.00000000	0.00000000
11/25/2008	12/25/2008	1.00000000	0.00000000
12/26/2008	1/25/2009	1.00000000	0.00000000
1/26/2009	2/24/2009	1.00000000	0.00000000
2/25/2009	3/24/2009	1.00000000	0.00000000
3/25/2009	4/26/2009	0.97497506	0.00000000
4/27/2009	5/25/2009	0.72706466	0.00000000
5/26/2009	6/24/2009	0.33981943	0.00000000
6/25/2009	7/26/2009	0.00000000	0.00000000
7/27/2009	8/24/2009	0.00000000	0.00000000
8/25/2009	9/24/2009	0.00000000	0.00000000
9/25/2009	10/25/2009	0.00000000	0.00000000
10/26/2009	11/24/2009	0.00000000	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000

NHEL 2006-3
Tranche: M8
CUSIP: 66988WAN6

Certificates Original Principal Balance: \$9,350,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M8
CUSIP: 66988WAN6

Certificates Original Principal Balance: \$9,350,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M9*
CUSIP: 66988WAP1

Certificates Original Principal Balance: \$8,250,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	1.00000000	0.00000000
6/25/2008	7/24/2008	0.78140941	0.00000000
7/25/2008	8/24/2008	0.45854443	0.00000000
8/25/2008	9/24/2008	0.45362646	0.00000000
9/25/2008	10/26/2008	0.48290075	0.00000000
10/27/2008	11/24/2008	0.18781989	0.00000000
11/25/2008	12/25/2008	0.16113067	0.00000000
12/26/2008	1/25/2009	0.19984190	0.00000000
1/26/2009	2/24/2009	0.14100087	0.00000000
2/25/2009	3/24/2009	0.05620458	0.00000000
3/25/2009	4/26/2009	0.00000000	0.00000000
4/27/2009	5/25/2009	0.00000000	0.00000000
5/26/2009	6/24/2009	0.00000000	0.00000000
6/25/2009	7/26/2009	0.00000000	0.00000000
7/27/2009	8/24/2009	0.00000000	0.00000000
8/25/2009	9/24/2009	0.00000000	0.00000000
9/25/2009	10/25/2009	0.00000000	0.00000000
10/26/2009	11/24/2009	0.00000000	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000

NHEL 2006-3
Tranche: M9*
CUSIP: 66988WAP1

Certificates Original Principal Balance: \$8,250,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M9*
CUSIP: 66988WAP1

Certificates Original Principal Balance: \$8,250,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.

NHEL 2006-3
Tranche: M10*
CUSIP: 66988WAQ9

Certificates Original Principal Balance: \$5,500,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
6/29/2006	7/24/2006	1.00000000	0.00000000
7/25/2006	8/24/2006	1.00000000	0.00000000
8/25/2006	9/24/2006	1.00000000	0.00000000
9/25/2006	10/24/2006	1.00000000	0.00000000
10/25/2006	11/26/2006	1.00000000	0.00000000
11/27/2006	12/25/2006	1.00000000	0.00000000
12/26/2006	1/24/2007	1.00000000	0.00000000
1/25/2007	2/25/2007	1.00000000	0.00000000
2/26/2007	3/25/2007	1.00000000	0.00000000
3/26/2007	4/24/2007	1.00000000	0.00000000
4/25/2007	5/24/2007	1.00000000	0.00000000
5/25/2007	6/24/2007	1.00000000	0.00000000
6/25/2007	7/24/2007	1.00000000	0.00000000
7/25/2007	8/26/2007	1.00000000	0.00000000
8/27/2007	9/24/2007	1.00000000	0.00000000
9/25/2007	10/24/2007	1.00000000	0.00000000
10/25/2007	11/25/2007	1.00000000	0.00000000
11/26/2007	12/25/2007	1.00000000	0.00000000
12/26/2007	1/24/2008	1.00000000	0.00000000
1/25/2008	2/24/2008	1.00000000	0.00000000
2/25/2008	3/24/2008	1.00000000	0.00000000
3/25/2008	4/24/2008	1.00000000	0.00000000
4/25/2008	5/26/2008	1.00000000	0.00000000
5/27/2008	6/24/2008	0.39208040	0.00000000
6/25/2008	7/24/2008	0.00000000	0.00000000
7/25/2008	8/24/2008	0.00000000	0.00000000
8/25/2008	9/24/2008	0.00000000	0.00000000
9/25/2008	10/26/2008	0.00000000	0.00000000
10/27/2008	11/24/2008	0.00000000	0.00000000
11/25/2008	12/25/2008	0.00000000	0.00000000
12/26/2008	1/25/2009	0.00000000	0.00000000
1/26/2009	2/24/2009	0.00000000	0.00000000
2/25/2009	3/24/2009	0.00000000	0.00000000
3/25/2009	4/26/2009	0.00000000	0.00000000
4/27/2009	5/25/2009	0.00000000	0.00000000
5/26/2009	6/24/2009	0.00000000	0.00000000
6/25/2009	7/26/2009	0.00000000	0.00000000
7/27/2009	8/24/2009	0.00000000	0.00000000
8/25/2009	9/24/2009	0.00000000	0.00000000
9/25/2009	10/25/2009	0.00000000	0.00000000
10/26/2009	11/24/2009	0.00000000	0.00000000
11/25/2009	12/27/2009	0.00000000	0.00000000
12/28/2009	1/24/2010	0.00000000	0.00000000
1/25/2010	2/24/2010	0.00000000	0.00000000
2/25/2010	3/24/2010	0.00000000	0.00000000
3/25/2010	4/25/2010	0.00000000	0.00000000
4/26/2010	5/24/2010	0.00000000	0.00000000
5/25/2010	6/24/2010	0.00000000	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000

NHEL 2006-3
Tranche: M10*
CUSIP: 66988WAQ9

Certificates Original Principal Balance: \$5,500,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
8/25/2010	9/26/2010	0.00000000	0.00000000
9/27/2010	10/24/2010	0.00000000	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000
11/26/2010	12/26/2010	0.00000000	0.00000000
12/27/2010	1/24/2011	0.00000000	0.00000000
1/25/2011	2/24/2011	0.00000000	0.00000000
2/25/2011	3/24/2011	0.00000000	0.00000000
3/25/2011	4/24/2011	0.00000000	0.00000000
4/25/2011	5/24/2011	0.00000000	0.00000000
5/25/2011	6/26/2011	0.00000000	0.00000000
6/27/2011	7/24/2011	0.00000000	0.00000000
7/25/2011	8/24/2011	0.00000000	0.00000000
8/25/2011	9/25/2011	0.00000000	0.00000000
9/26/2011	10/24/2011	0.00000000	0.00000000
10/25/2011	11/24/2011	0.00000000	0.00000000
11/25/2011	12/26/2011	0.00000000	0.00000000
12/27/2011	1/24/2012	0.00000000	0.00000000
1/25/2012	2/26/2012	0.00000000	0.00000000
2/27/2012	3/25/2012	0.00000000	0.00000000
3/26/2012	4/24/2012	0.00000000	0.00000000
4/25/2012	5/24/2012	0.00000000	0.00000000
5/25/2012	6/24/2012	0.00000000	0.00000000
6/25/2012	7/24/2012	0.00000000	0.00000000
7/25/2012	8/26/2012	0.00000000	0.00000000
8/27/2012	9/24/2012	0.00000000	0.00000000
9/25/2012	10/24/2012	0.00000000	0.00000000
10/25/2012	11/25/2012	0.00000000	0.00000000
11/26/2012	12/25/2012	0.00000000	0.00000000
12/26/2012	1/24/2013	0.00000000	0.00000000
1/25/2013	2/24/2013	0.00000000	0.00000000
2/25/2013	3/24/2013	0.00000000	0.00000000
3/25/2013	4/24/2013	0.00000000	0.00000000
4/25/2013	5/27/2013	0.00000000	0.00000000
5/28/2013	6/24/2013	0.00000000	0.00000000
6/25/2013	7/24/2013	0.00000000	0.00000000
7/25/2013	8/25/2013	0.00000000	0.00000000
8/26/2013	9/24/2013	0.00000000	0.00000000
9/25/2013	10/24/2013	0.00000000	0.00000000
10/25/2013	11/24/2013	0.00000000	0.00000000
11/25/2013	12/25/2013	0.00000000	0.00000000
12/26/2013	1/26/2014	0.00000000	0.00000000
1/27/2014	2/24/2014	0.00000000	0.00000000
2/25/2014	3/24/2014	0.00000000	0.00000000
3/25/2014	4/24/2014	0.00000000	0.00000000
4/25/2014	5/26/2014	0.00000000	0.00000000
5/27/2014	6/24/2014	0.00000000	0.00000000
6/25/2014	7/24/2014	0.00000000	0.00000000
7/25/2014	8/24/2014	0.00000000	0.00000000
8/25/2014	9/24/2014	0.00000000	0.00000000
9/25/2014	10/26/2014	0.00000000	0.00000000

NHEL 2006-3
Tranche: M10*
CUSIP: 66988WAQ9

Certificates Original Principal Balance: \$5,500,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$17.66

From	To	Mortgage Factor [1]	Distribution Factor [2]
10/27/2014	11/24/2014	0.00000000	0.00000000
11/25/2014	12/25/2014	0.00000000	0.00000000
12/26/2014	1/25/2015	0.00000000	0.00000000
1/26/2015	2/24/2015	0.00000000	0.00000000
2/25/2015	3/24/2015	0.00000000	0.00000000
3/25/2015	4/26/2015	0.00000000	0.00000000
4/27/2015	5/25/2015	0.00000000	0.00000000
5/26/2015	6/24/2015	0.00000000	0.00000000
6/25/2015	7/26/2015	0.00000000	0.00000000
7/27/2015	8/24/2015	0.00000000	0.00000000
8/25/2015	9/24/2015	0.00000000	0.00000000
9/25/2015	10/25/2015	0.00000000	0.00000000
10/26/2015	11/24/2015	0.00000000	0.00000000
11/25/2015	12/27/2015	0.00000000	0.00000000
12/28/2015	1/24/2016	0.00000000	0.00000000
1/25/2016	2/24/2016	0.00000000	0.00000000
2/25/2016	3/24/2016	0.00000000	0.00000000
3/25/2016	4/24/2016	0.00000000	0.00000000
4/25/2016	5/24/2016	0.00000000	0.00000000
5/25/2016	6/26/2016	0.00000000	0.00000000
6/27/2016	7/24/2016	0.00000000	0.00000000
7/25/2016	8/24/2016	0.00000000	0.00000000
8/25/2016	9/25/2016	0.00000000	0.00000000
9/26/2016	10/24/2016	0.00000000	0.00000000
10/25/2016	11/24/2016	0.00000000	0.00000000
11/25/2016	12/26/2016	0.00000000	0.00000000
12/27/2016		0.00000000	0.00000000

Sources: Bloomberg and IDC prices.

Notes:

[1] Certificate's Outstanding Aggregate Principal Balance divided by Certificate's Original Aggregate Principal Balance.

[2] Certificate's Cumulative Principal Distributions divided by Certificate's Original Aggregate Principal Balance.