

NHEL 2006-4
Tranche: A-1A
CUSIP: 66988XAN4

Certificates Original Principal Balance: \$505,563,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$91.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
9/25/2006	10/24/2006	0.99768565	0.00231435
10/25/2006	11/26/2006	0.98893517	0.01106483
11/27/2006	12/25/2006	0.96930673	0.03069327
12/26/2006	1/24/2007	0.93713820	0.06286180
1/25/2007	2/25/2007	0.91024573	0.08975427
2/26/2007	3/25/2007	0.88520071	0.11479929
3/26/2007	4/24/2007	0.86325623	0.13674377
4/25/2007	5/24/2007	0.83264248	0.16735752
5/25/2007	6/24/2007	0.80741200	0.19258800
6/25/2007	7/24/2007	0.78089037	0.21910963
7/25/2007	8/26/2007	0.75622608	0.24377392
8/27/2007	9/24/2007	0.72561817	0.27438183
9/25/2007	10/24/2007	0.70275520	0.29724480
10/25/2007	11/25/2007	0.68798544	0.31201457
11/26/2007	12/25/2007	0.66944184	0.33055816
12/26/2007	1/24/2008	0.65382686	0.34617314
1/25/2008	2/24/2008	0.63754482	0.36245518
2/25/2008	3/24/2008	0.62741292	0.37258709
3/25/2008	4/24/2008	0.61435498	0.38564502
4/25/2008	5/26/2008	0.59758967	0.40241033
5/27/2008	6/24/2008	0.58413985	0.41586015
6/25/2008	7/24/2008	0.57043752	0.42956248
7/25/2008	8/24/2008	0.55796820	0.44203180
8/25/2008	9/24/2008	0.53844042	0.46155958
9/25/2008	10/26/2008	0.52425788	0.47574212
10/27/2008	11/24/2008	0.51438525	0.48561475
11/25/2008	12/25/2008	0.50440012	0.49559988
12/26/2008	1/25/2009	0.49627176	0.50372824
1/26/2009	2/24/2009	0.48996572	0.51003428
2/25/2009	3/24/2009	0.48415591	0.51584409
3/25/2009	4/26/2009	0.47820350	0.52179650
4/27/2009	5/25/2009	0.47142384	0.52857616
5/26/2009	6/24/2009	0.46311112	0.53688888
6/25/2009	7/26/2009	0.45572664	0.54427336
7/27/2009	8/24/2009	0.44781304	0.55218696
8/25/2009	9/24/2009	0.44025225	0.55974775
9/25/2009	10/25/2009	0.42876580	0.57123420
10/26/2009	11/24/2009	0.41833971	0.58166029
11/25/2009	12/27/2009	0.41070841	0.58929159
12/28/2009	1/24/2010	0.40127660	0.59872340
1/25/2010	2/24/2010	0.39522741	0.60477260
2/25/2010	3/24/2010	0.39192698	0.60807302
3/25/2010	4/25/2010	0.38560565	0.61439435
4/26/2010	5/24/2010	0.37833744	0.62166256
5/25/2010	6/24/2010	0.37471447	0.62528553
6/25/2010	7/25/2010	0.36842263	0.63157737
7/26/2010	8/24/2010	0.36277157	0.63722843
8/25/2010	9/26/2010	0.36217597	0.63782403
9/27/2010	10/24/2010	0.35934283	0.64065717
10/25/2010	11/25/2010	0.35522039	0.64477961

NHEL 2006-4
Tranche: A-1A
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Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$91.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
11/26/2010	12/26/2010	0.35408846	0.64591154
12/27/2010	1/24/2011	0.35117345	0.64882655
1/25/2011	2/24/2011	0.34886795	0.65113205
2/25/2011	3/24/2011	0.34687967	0.65312033
3/25/2011	4/24/2011	0.34489687	0.65510313
4/25/2011	5/24/2011	0.34037588	0.65962412
5/25/2011	6/26/2011	0.33755594	0.66244406
6/27/2011	7/24/2011	0.33416645	0.66583355
7/25/2011	8/24/2011	0.33263855	0.66736145
8/25/2011	9/25/2011	0.32797712	0.67202288
9/26/2011	10/24/2011	0.32467582	0.67532418
10/25/2011	11/24/2011	0.32115407	0.67884593
11/25/2011	12/26/2011	0.31789078	0.68210922
12/27/2011	1/24/2012	0.31408737	0.68591263
1/25/2012	2/26/2012	0.31010543	0.68989457
2/27/2012	3/25/2012	0.30748984	0.69251016
3/26/2012	4/24/2012	0.30432709	0.69567291
4/25/2012	5/24/2012	0.30235017	0.69764983
5/25/2012	6/24/2012	0.29986862	0.70013138
6/25/2012	7/24/2012	0.29899247	0.70100753
7/25/2012	8/26/2012	0.29899247	0.70100753
8/27/2012	9/24/2012	0.29878315	0.70121685
9/25/2012	10/24/2012	0.29676333	0.70323667
10/25/2012	11/25/2012	0.29387122	0.70612878
11/26/2012	12/25/2012	0.29271357	0.70728627
12/26/2012	1/24/2013	0.28987169	0.71012831
1/25/2013	2/24/2013	0.28926807	0.71073193
2/25/2013	3/24/2013	0.28869409	0.711130591
3/25/2013	4/24/2013	0.28671323	0.71328677
4/25/2013	5/27/2013	0.28565195	0.71434805
5/28/2013	6/24/2013	0.28442878	0.71557122
6/25/2013	7/24/2013	0.28145276	0.71854724
7/25/2013	8/25/2013	0.27881626	0.72118374
8/26/2013	9/24/2013	0.27699292	0.72300708
9/25/2013	10/24/2013	0.27448574	0.72551426
10/25/2013	11/24/2013	0.27275966	0.72724034
11/25/2013	12/25/2013	0.27081657	0.72918343
12/26/2013	1/26/2014	0.26968200	0.73031800
1/27/2014	2/24/2014	0.26766819	0.73233181
2/25/2014	3/24/2014	0.26636310	0.73363690
3/25/2014	4/24/2014	0.26538317	0.73461683
4/25/2014	5/26/2014	0.26392138	0.73607862
5/27/2014	6/24/2014	0.26055912	0.73944088
6/25/2014	7/24/2014	0.25933733	0.74066267
7/25/2014	8/24/2014	0.25782054	0.74217946
8/25/2014	9/24/2014	0.25619927	0.74380073
9/25/2014	10/26/2014	0.25427748	0.74572252
10/27/2014	11/24/2014	0.25191701	0.74808299
11/25/2014	12/25/2014	0.25007253	0.74992747
12/26/2014	1/25/2015	0.24875740	0.75124260

NHEL 2006-4
Tranche: A-1A
CUSIP: 66988XAN4

Certificates Original Principal Balance: \$505,563,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$91.13

From	To	Mortgage Factor [1]	Distribution Factor [2]
1/26/2015	2/24/2015	0.24556303	0.75443697
2/25/2015	3/24/2015	0.24487008	0.75512992
3/25/2015	4/26/2015	0.24333577	0.75666423
4/27/2015	5/25/2015	0.24219155	0.75780845
5/26/2015	6/24/2015	0.23873870	0.76126130
6/25/2015	7/26/2015	0.23681709	0.76318291
7/27/2015	8/24/2015	0.23520660	0.76479340
8/25/2015	9/24/2015	0.23338891	0.76661109
9/25/2015	10/25/2015	0.23090667	0.76909333
10/26/2015	11/24/2015	0.22812552	0.77187448
11/25/2015	12/27/2015	0.22642484	0.77357516
12/28/2015	1/24/2016	0.22521015	0.77478985
1/25/2016	2/24/2016	0.22334985	0.77665015
2/25/2016	3/24/2016	0.22266461	0.77733539
3/25/2016	4/24/2016	0.22110110	0.77889890
4/25/2016	5/24/2016	0.21876202	0.78123798
5/25/2016	6/26/2016	0.21736891	0.78263109
6/27/2016	7/24/2016	0.21607694	0.78392306
7/25/2016	8/24/2016	0.21510110	0.78489891
8/25/2016	9/25/2016	0.21438912	0.78561088
9/26/2016	10/24/2016	0.21281984	0.78718016
10/25/2016	11/24/2016	0.20915768	0.79084232
11/25/2016	12/26/2016	0.20680534	0.79319466
12/27/2016		0.20586317	0.79413683

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 2006-4
Tranche: A-2A
CUSIP: 66988XAA2

Certificates Original Principal Balance: \$190,826,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$98.17

From	To	Mortgage Factor [1]	Distribution Factor [2]
9/25/2006	10/24/2006	0.99300206	0.00699794
10/25/2006	11/26/2006	0.97115913	0.02884087
11/27/2006	12/25/2006	0.92909786	0.07090215
12/26/2006	1/24/2007	0.87985861	0.12014139
1/25/2007	2/25/2007	0.84920217	0.15079783
2/26/2007	3/25/2007	0.81160996	0.18839004
3/26/2007	4/24/2007	0.77048998	0.22951002
4/25/2007	5/24/2007	0.73620491	0.26379509
5/25/2007	6/24/2007	0.70877715	0.29122285
6/25/2007	7/24/2007	0.66619464	0.33380536
7/25/2007	8/26/2007	0.62258382	0.37741618
8/27/2007	9/24/2007	0.59171480	0.40828520
9/25/2007	10/24/2007	0.55435963	0.44564037
10/25/2007	11/25/2007	0.53041614	0.46958386
11/26/2007	12/25/2007	0.49223427	0.50776573
12/26/2007	1/24/2008	0.46784771	0.53215229
1/25/2008	2/24/2008	0.43908384	0.56091616
2/25/2008	3/24/2008	0.42946420	0.57053580
3/25/2008	4/24/2008	0.40065495	0.59934505
4/25/2008	5/26/2008	0.36687615	0.63312385
5/27/2008	6/24/2008	0.33626613	0.66373387
6/25/2008	7/24/2008	0.31092405	0.68907595
7/25/2008	8/24/2008	0.28090267	0.71909733
8/25/2008	9/24/2008	0.25526630	0.74473370
9/25/2008	10/26/2008	0.23815761	0.76184239
10/27/2008	11/24/2008	0.22166238	0.77833762
11/25/2008	12/25/2008	0.19923957	0.80076043
12/26/2008	1/25/2009	0.18263764	0.81736236
1/26/2009	2/24/2009	0.16207914	0.83792086
2/25/2009	3/24/2009	0.14904249	0.85095751
3/25/2009	4/26/2009	0.13480939	0.86519061
4/27/2009	5/25/2009	0.11725760	0.88274241
5/26/2009	6/24/2009	0.10788284	0.89211716
6/25/2009	7/26/2009	0.08676107	0.91323893
7/27/2009	8/24/2009	0.06987134	0.93012866
8/25/2009	9/24/2009	0.05527542	0.94472458
9/25/2009	10/25/2009	0.04420244	0.95579756
10/26/2009	11/24/2009	0.03393941	0.96606059
11/25/2009	12/27/2009	0.01340442	0.98659558
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
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

NHEL 2006-4
Tranche: A-2A
CUSIP: 66988XAA2

Certificates Original Principal Balance: \$190,826,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$98.17

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: A-2A
CUSIP: 66988XAA2

Certificates Original Principal Balance: \$190,826,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$98.17

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: A-2B
CUSIP: 66988XAB0

Certificates Original Principal Balance: \$59,774,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$93.52

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.98941264	0.01058736
1/25/2010	2/24/2010	0.94653933	0.05346067
2/25/2010	3/24/2010	0.90300663	0.09699337
3/25/2010	4/25/2010	0.86155528	0.13844472
4/26/2010	5/24/2010	0.83193893	0.16806107
5/25/2010	6/24/2010	0.78249908	0.21750092
6/25/2010	7/25/2010	0.72565719	0.27434281
7/26/2010	8/24/2010	0.69172366	0.30827634
8/25/2010	9/26/2010	0.63715740	0.36284260
9/27/2010	10/24/2010	0.61189291	0.38810709
10/25/2010	11/25/2010	0.61189291	0.38810709

NHEL 2006-4
Tranche: A-2B
CUSIP: 66988XAB0

Certificates Original Principal Balance: \$59,774,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$93.52

From	To	Mortgage Factor [1]	Distribution Factor [2]
11/26/2010	12/26/2010	0.57905376	0.42094624
12/27/2010	1/24/2011	0.54803601	0.45196399
1/25/2011	2/24/2011	0.53407099	0.46592902
2/25/2011	3/24/2011	0.51336780	0.48663220
3/25/2011	4/24/2011	0.49888991	0.50111009
4/25/2011	5/24/2011	0.48604786	0.51395214
5/25/2011	6/26/2011	0.46614112	0.53385888
6/27/2011	7/24/2011	0.45734971	0.54265030
7/25/2011	8/24/2011	0.43563843	0.56436157
8/25/2011	9/25/2011	0.42226409	0.57773591
9/26/2011	10/24/2011	0.40382372	0.59617629
10/25/2011	11/24/2011	0.39056849	0.60943151
11/25/2011	12/26/2011	0.37686575	0.62313425
12/27/2011	1/24/2012	0.35677368	0.64322632
1/25/2012	2/26/2012	0.33934483	0.66065517
2/27/2012	3/25/2012	0.32263775	0.67736225
3/26/2012	4/24/2012	0.28653308	0.71346692
4/25/2012	5/24/2012	0.27180759	0.72819241
5/25/2012	6/24/2012	0.26415886	0.73584114
6/25/2012	7/24/2012	0.26415886	0.73584114
7/25/2012	8/26/2012	0.26415886	0.73584114
8/27/2012	9/24/2012	0.26401052	0.73598948
9/25/2012	10/24/2012	0.25223019	0.74776982
10/25/2012	11/25/2012	0.24213971	0.75786029
11/26/2012	12/25/2012	0.23286617	0.76713383
12/26/2012	1/24/2013	0.21391648	0.78608352
1/25/2013	2/24/2013	0.20363077	0.79636923
2/25/2013	3/24/2013	0.19615787	0.80384213
3/25/2013	4/24/2013	0.18401331	0.81598669
4/25/2013	5/27/2013	0.16724111	0.83275889
5/28/2013	6/24/2013	0.15265295	0.84734705
6/25/2013	7/24/2013	0.14249401	0.85750599
7/25/2013	8/25/2013	0.12637555	0.87362445
8/26/2013	9/24/2013	0.12591268	0.87408732
9/25/2013	10/24/2013	0.12530875	0.87469125
10/25/2013	11/24/2013	0.12504710	0.87495290
11/25/2013	12/25/2013	0.12422480	0.87577520
12/26/2013	1/26/2014	0.12370292	0.87629708
1/27/2014	2/24/2014	0.12264777	0.87735223
2/25/2014	3/24/2014	0.12240197	0.87759803
3/25/2014	4/24/2014	0.12197859	0.87802141
4/25/2014	5/26/2014	0.12112496	0.87887504
5/27/2014	6/24/2014	0.11925586	0.88074414
6/25/2014	7/24/2014	0.11847472	0.88152528
7/25/2014	8/24/2014	0.11825150	0.88174850
8/25/2014	9/24/2014	0.11764521	0.88235479
9/25/2014	10/26/2014	0.11637375	0.88362625
10/27/2014	11/24/2014	0.11580077	0.88419923
11/25/2014	12/25/2014	0.11493035	0.88506965
12/26/2014	1/25/2015	0.11469764	0.88530236

NHEL 2006-4
Tranche: A-2B
CUSIP: 66988XAB0

Certificates Original Principal Balance: \$59,774,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$93.52

From	To	Mortgage Factor [1]	Distribution Factor [2]
1/26/2015	2/24/2015	0.11355493	0.88644507
2/25/2015	3/24/2015	0.11228369	0.88771631
3/25/2015	4/26/2015	0.11130968	0.88869032
4/27/2015	5/25/2015	0.11072183	0.88927817
5/26/2015	6/24/2015	0.10966789	0.89033211
6/25/2015	7/26/2015	0.10900544	0.89099456
7/27/2015	8/24/2015	0.10779095	0.89220905
8/25/2015	9/24/2015	0.10682017	0.89317984
9/25/2015	10/25/2015	0.10618828	0.89381172
10/26/2015	11/24/2015	0.10549672	0.89450329
11/25/2015	12/27/2015	0.10533638	0.89466362
12/28/2015	1/24/2016	0.10459437	0.89540564
1/25/2016	2/24/2016	0.10349126	0.89650874
2/25/2016	3/24/2016	0.10336213	0.89663787
3/25/2016	4/24/2016	0.10252525	0.89747475
4/25/2016	5/24/2016	0.10186995	0.89813005
5/25/2016	6/26/2016	0.10097380	0.89902620
6/27/2016	7/24/2016	0.10060795	0.89939205
7/25/2016	8/24/2016	0.10000469	0.89999531
8/25/2016	9/25/2016	0.09973526	0.90026474
9/26/2016	10/24/2016	0.09879029	0.90120971
10/25/2016	11/24/2016	0.09847994	0.90152006
11/25/2016	12/26/2016	0.09800384	0.90199616
12/27/2016		0.09667121	0.90332879

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 2006-4
Tranche: A-2C
CUSIP: 66988XAC8

Certificates Original Principal Balance: \$79,609,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$87.34

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: A-2C
CUSIP: 66988XAC8

Certificates Original Principal Balance: \$79,609,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$87.34

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	1.00000000	0.00000000
7/25/2013	8/25/2013	1.00000000	0.00000000
8/26/2013	9/24/2013	0.99633728	0.00366272
9/25/2013	10/24/2013	0.99155846	0.00844154
10/25/2013	11/24/2013	0.98948804	0.01051196
11/25/2013	12/25/2013	0.98298128	0.01701873
12/26/2013	1/26/2014	0.97885162	0.02114838
1/27/2014	2/24/2014	0.97050230	0.02949770
2/25/2014	3/24/2014	0.96855737	0.03144263
3/25/2014	4/24/2014	0.96520720	0.03479280
4/25/2014	5/26/2014	0.95845242	0.04154758
5/27/2014	6/24/2014	0.94366239	0.05633761
6/25/2014	7/24/2014	0.93748130	0.06251870
7/25/2014	8/24/2014	0.93571501	0.06428499
8/25/2014	9/24/2014	0.93091749	0.06908251
9/25/2014	10/26/2014	0.92085647	0.07914353
10/27/2014	11/24/2014	0.91632256	0.08367744
11/25/2014	12/25/2014	0.90943500	0.09056500
12/26/2014	1/25/2015	0.90759357	0.09240643

NHEL 2006-4
Tranche: A-2C
CUSIP: 66988XAC8

Certificates Original Principal Balance: \$79,609,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$87.34

From	To	Mortgage Factor [1]	Distribution Factor [2]
1/26/2015	2/24/2015	0.89855137	0.10144863
2/25/2015	3/24/2015	0.88849214	0.11150786
3/25/2015	4/26/2015	0.88078493	0.11921507
4/27/2015	5/25/2015	0.87613332	0.12386669
5/26/2015	6/24/2015	0.86779353	0.13220647
6/25/2015	7/26/2015	0.86255161	0.13744839
7/27/2015	8/24/2015	0.85294144	0.14705856
8/25/2015	9/24/2015	0.84525972	0.15474028
9/25/2015	10/25/2015	0.84025965	0.15974035
10/26/2015	11/24/2015	0.83478736	0.16521264
11/25/2015	12/27/2015	0.83351862	0.16648138
12/28/2015	1/24/2016	0.82764713	0.17235287
1/25/2016	2/24/2016	0.81891834	0.18108166
2/25/2016	3/24/2016	0.81789658	0.18210342
3/25/2016	4/24/2016	0.81127438	0.18872562
4/25/2016	5/24/2016	0.80608906	0.19391094
5/25/2016	6/26/2016	0.79899790	0.20100210
6/27/2016	7/24/2016	0.79610297	0.20389703
7/25/2016	8/24/2016	0.79132941	0.20867059
8/25/2016	9/25/2016	0.78919742	0.21080258
9/26/2016	10/24/2016	0.78171990	0.21828010
10/25/2016	11/24/2016	0.77926414	0.22073586
11/25/2016	12/26/2016	0.77549682	0.22450318
12/27/2016		0.76495180	0.23504820

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 2006-4
Tranche: A-2D
CUSIP: 66988XAD6

Certificates Original Principal Balance: \$20,914,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$68.26

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: A-2D
CUSIP: 66988XAD6

Certificates Original Principal Balance: \$20,914,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$68.26

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	1.00000000	0.00000000
7/25/2013	8/25/2013	1.00000000	0.00000000
8/26/2013	9/24/2013	0.99633728	0.00366272
9/25/2013	10/24/2013	0.99155846	0.00844154
10/25/2013	11/24/2013	0.98948804	0.01051196
11/25/2013	12/25/2013	0.98298128	0.01701873
12/26/2013	1/26/2014	0.97885162	0.02114838
1/27/2014	2/24/2014	0.97050230	0.02949770
2/25/2014	3/24/2014	0.96855737	0.03144263
3/25/2014	4/24/2014	0.96520720	0.03479280
4/25/2014	5/26/2014	0.95845242	0.04154758
5/27/2014	6/24/2014	0.94366239	0.05633761
6/25/2014	7/24/2014	0.93748130	0.06251870
7/25/2014	8/24/2014	0.93571501	0.06428499
8/25/2014	9/24/2014	0.93091749	0.06908251
9/25/2014	10/26/2014	0.92085647	0.07914353
10/27/2014	11/24/2014	0.91632256	0.08367744
11/25/2014	12/25/2014	0.90943500	0.09056500
12/26/2014	1/25/2015	0.90759357	0.09240643

NHEL 2006-4
Tranche: A-2D
CUSIP: 66988XAD6

Certificates Original Principal Balance: \$20,914,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$68.26

From	To	Mortgage Factor [1]	Distribution Factor [2]
1/26/2015	2/24/2015	0.89855137	0.10144863
2/25/2015	3/24/2015	0.88849214	0.11150786
3/25/2015	4/26/2015	0.88078493	0.11921507
4/27/2015	5/25/2015	0.87613332	0.12386668
5/26/2015	6/24/2015	0.86779353	0.13220647
6/25/2015	7/26/2015	0.86255161	0.13744839
7/27/2015	8/24/2015	0.85294144	0.14705856
8/25/2015	9/24/2015	0.84525972	0.15474028
9/25/2015	10/25/2015	0.84025965	0.15974035
10/26/2015	11/24/2015	0.83478736	0.16521264
11/25/2015	12/27/2015	0.83351862	0.16648138
12/28/2015	1/24/2016	0.82764713	0.17235287
1/25/2016	2/24/2016	0.81891834	0.18108166
2/25/2016	3/24/2016	0.81789658	0.18210342
3/25/2016	4/24/2016	0.81127438	0.18872562
4/25/2016	5/24/2016	0.80608906	0.19391094
5/25/2016	6/26/2016	0.79899790	0.20100210
6/27/2016	7/24/2016	0.79610298	0.20389702
7/25/2016	8/24/2016	0.79132941	0.20867059
8/25/2016	9/25/2016	0.78919742	0.21080258
9/26/2016	10/24/2016	0.78171990	0.21828010
10/25/2016	11/24/2016	0.77926414	0.22073586
11/25/2016	12/26/2016	0.77549682	0.22450318
12/27/2016		0.76495180	0.23504820

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 2006-4
Tranche: M-1
CUSIP: 66988XAE4

Certificates Original Principal Balance: \$44,603,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$42.67

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: M-1
CUSIP: 66988XAE4

Certificates Original Principal Balance: \$44,603,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$42.67

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.95789294	0.00000000
5/25/2012	6/24/2012	0.95789294	0.00000000
6/25/2012	7/24/2012	0.91794367	0.00000000
7/25/2012	8/26/2012	0.79982338	0.00000000
8/27/2012	9/24/2012	0.70554276	0.00000000
9/25/2012	10/24/2012	0.60787512	0.00000000
10/25/2012	11/25/2012	0.56791436	0.00000000
11/26/2012	12/25/2012	0.42666038	0.00000000
12/26/2012	1/24/2013	0.41423971	0.00000000
1/25/2013	2/24/2013	0.29693403	0.00000000
2/25/2013	3/24/2013	0.18613358	0.00000000
3/25/2013	4/24/2013	0.13057936	0.00000000
4/25/2013	5/27/2013	0.07022025	0.00000000
5/28/2013	6/24/2013	0.04491133	0.00000000
6/25/2013	7/24/2013	0.01107810	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
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

NHEL 2006-4
Tranche: M-1
CUSIP: 66988XAE4

Certificates Original Principal Balance: \$44,603,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$42.67

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: M-2
CUSIP: 66988XAF1

Certificates Original Principal Balance: \$29,223,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$38.19

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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	0.96575721	0.00000000

NHEL 2006-4
Tranche: M-2
CUSIP: 66988XAF1

Certificates Original Principal Balance: \$29,223,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$38.19

From	To	Mortgage Factor [1]	Distribution Factor [2]
11/26/2010	12/26/2010	0.89983059	0.00000000
12/27/2010	1/24/2011	0.85133733	0.00000000
1/25/2011	2/24/2011	0.79461843	0.00000000
2/25/2011	3/24/2011	0.73373767	0.00000000
3/25/2011	4/24/2011	0.63734094	0.00000000
4/25/2011	5/24/2011	0.55599362	0.00000000
5/25/2011	6/26/2011	0.55346300	0.00000000
6/27/2011	7/24/2011	0.52355743	0.00000000
7/25/2011	8/24/2011	0.50727217	0.00000000
8/25/2011	9/25/2011	0.45124658	0.00000000
9/26/2011	10/24/2011	0.38689950	0.00000000
10/25/2011	11/24/2011	0.33069798	0.00000000
11/25/2011	12/26/2011	0.27595760	0.00000000
12/27/2011	1/24/2012	0.21915299	0.00000000
1/25/2012	2/26/2012	0.12892172	0.00000000
2/27/2012	3/25/2012	0.06737340	0.00000000
3/26/2012	4/24/2012	0.02023983	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
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

NHEL 2006-4
Tranche: M-2
CUSIP: 66988XAF1

Certificates Original Principal Balance: \$29,223,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$38.19

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: M-3
CUSIP: 66988XAG9

Certificates Original Principal Balance: \$15,893,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$30.48

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.81601873	0.00000000
7/26/2010	8/24/2010	0.54047143	0.00000000
8/25/2010	9/26/2010	0.31714500	0.00000000
9/27/2010	10/24/2010	0.23001189	0.00000000
10/25/2010	11/25/2010	0.00000000	0.00000000

NHEL 2006-4
Tranche: M-3
CUSIP: 66988XAG9

Certificates Original Principal Balance: \$15,893,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$30.48

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: M-3
CUSIP: 66988XAG9

Certificates Original Principal Balance: \$15,893,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$30.48

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: M-4
CUSIP: 66988XAH7

Certificates Original Principal Balance: \$14,868,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$24.92

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.66211455	0.00000000
4/26/2010	5/24/2010	0.43935658	0.00000000
5/25/2010	6/24/2010	0.22912847	0.00000000
6/25/2010	7/25/2010	0.00000000	0.00000000
7/26/2010	8/24/2010	0.00000000	0.00000000
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

NHEL 2006-4
Tranche: M-4
CUSIP: 66988XAH7

Certificates Original Principal Balance: \$14,868,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$24.92

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: M-4
CUSIP: 66988XAH7

Certificates Original Principal Balance: \$14,868,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$24.92

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: M-5
CUSIP: 66988XAJ3

Certificates Original Principal Balance: \$13,330,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$16.67

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.81098868	0.00000000
1/25/2010	2/24/2010	0.49477649	0.00000000
2/25/2010	3/24/2010	0.11534476	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
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

NHEL 2006-4
Tranche: M-5
CUSIP: 66988XAJ3

Certificates Original Principal Balance: \$13,330,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$16.67

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: M-5
CUSIP: 66988XAJ3

Certificates Original Principal Balance: \$13,330,000
Date of First Suit: May 21, 2008
Value at applicable date of First Suit: \$16.67

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: M-6
CUSIP: 66988XAK0

Certificates Original Principal Balance: \$8,203,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.12264765	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
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

NHEL 2006-4
Tranche: M-6
CUSIP: 66988XAK0

Certificates Original Principal Balance: \$8,203,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: M-6
CUSIP: 66988XAK0

Certificates Original Principal Balance: \$8,203,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: M-7*
CUSIP: 66988XAP9; 66988XBB9

Certificates Original Principal Balance: \$8,203,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.92854758	0.00000000
9/25/2009	10/25/2009	0.79581823	0.00000000
10/26/2009	11/24/2009	0.02790965	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
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

NHEL 2006-4
Tranche: M-7*
CUSIP: 66988XAP9; 66988XBB9

Certificates Original Principal Balance: \$8,203,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: M-7*
CUSIP: 66988XAP9; 66988XBB9

Certificates Original Principal Balance: \$8,203,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$14.40

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: M-8
CUSIP: 66988XAL8

Certificates Original Principal Balance: \$6,152,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$7.29

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.60554799	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
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

NHEL 2006-4
Tranche: M-8
CUSIP: 66988XAL8

Certificates Original Principal Balance: \$6,152,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$7.29

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: M-8
CUSIP: 66988XAL8

Certificates Original Principal Balance: \$6,152,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$7.29

From	To	Mortgage Factor [1]	Distribution Factor [2]
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 2006-4
Tranche: M-9
CUSIP: 66988XAM6

Certificates Original Principal Balance: \$7,690,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$7.54

From	To	Mortgage Factor [1]	Distribution Factor [2]
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	0.58852003	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
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

NHEL 2006-4
Tranche: M-9
CUSIP: 66988XAM6

Certificates Original Principal Balance: \$7,690,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$7.54

From	To	Mortgage Factor [1]	Distribution Factor [2]
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
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

NHEL 2006-4
Tranche: M-9
CUSIP: 66988XAM6

Certificates Original Principal Balance: \$7,690,000

Date of First Suit: May 21, 2008

Value at applicable date of First Suit: \$7.54

From	To	Mortgage Factor [1]	Distribution Factor [2]
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.