

Report No: 88

Reporting Date: 20/9/2017

Period of Loan Data Reported:	Starting Date	Ending Date
	1/8/2017	31/8/2017

Servicer Provider: EUROBANK

Issuer Event of Default: NO

Covered Bond Event of Default: NO

## I Programme Details

Series	Issue Date	ISIN	Moody's Rating	Original Balance (in Euro)	Interest Rate	Maturity	
						Final	Extended Final
1	26-Apr-10	XS0505078237	B3	1,000,000,000.00	Euribor 3M + 1,25%	20-Dec-17	20-Dec-18
3	8-Jun-10	XS0515809662	B3	500,000,000.00	Euribor 3M + 1,25%	20-Jul-18	20-Jul-19
4	16-May-16	XS1410482951	B3	1,200,000,000.00	Euribor 3M + 1,25%	20-Feb-18	20-Feb-19
				2,700,000,000.00			

Series	Interest Period		Actual Days	Accrued Base	Current Interest Rate	Interest Accrued	Interest Paid
	Start date	End Date					
1	20-Jun-17	20-Sep-17	92	Act/360	0.9210%	2,353,666.67	2,353,666.67
3	20-Jul-17	20-Oct-17	62	Act/360	0.9190%	791,361.11	-
4	21-Aug-17	20-Nov-17	30	Act/360	0.9210%	921,000.00	-
						4,066,027.78	2,353,666.67

## II Summary Loan Portfolio - Status - Removals & Replenishments

### Part 1 - Mortgage Asset Portfolio

A-	MORTGAGE POOL SUMMARY INFO	As at 31/8/2017			As at Previous Report		
		CHF	EUR	Total € (Calculated using fixing FX Rate)	CHF	EUR	Total € (Calculated using fixing FX Rate)
A.1	Aggregate Current Principal O/S balance	660,614,036.11	2,616,513,806.02	3,193,670,923.01	665,853,688.26	2,640,366,347.01	3,226,556,758.37
A.2	Aggregate Current Principal O/S balance ( Bucket<=3)	659,735,907.54	2,612,999,924.30	3,189,389,848.76	665,165,626.93	2,637,697,801.51	3,223,282,471.75
A.3	Aggregate Current Principal O/S balance (trimmed to 80% LTV limit & Bucket<=3)	546,074,399.27	2,468,607,178.07	2,945,694,718.93	547,311,361.77	2,489,585,681.50	2,971,416,266.74
A.4	Aggregate Original Principal O/S balance	737,223,184.25	4,672,283,376.86	5,316,371,428.80	739,590,032.36	4,694,113,149.99	5,345,218,029.26
A.5	Average Current Principal O/S balance	100,093.04	42,275.48	46,628.38	100,309.38	42,414.16	46,836.36
A.6	Average Original Principal O/S balance	111,700.48	75,490.91	77,620.33	111,417.60	75,405.02	77,590.62
A.7	Maximum Current Principal O/S balance	1,255,861.33	4,899,617.30	4,899,617.30	1,255,861.33	4,899,617.30	4,899,617.30
A.8	Maximum Original Principal O/S balance	1,503,559.08	5,500,000.00	5,500,000.00	1,503,559.08	5,500,000.00	5,500,000.00
A.9	Total Number of Loans	6,600	61,892	68,492	6,638	62,252	68,890
A.10	Weighted Average Seasoning (years)	11.02	9.85	10.06	10.93	9.77	9.98
A.11	Weighted Average Remaining Maturity (years)	15.85	16.17	16.11	15.86	16.21	16.14
A.12	Weighted Average Current LTV percent (%)	91.14	65.34	70.00	92.16	65.57	70.40
A.13	Weighted Average Original LTV percent (%)	67.79	64.45	65.06	67.78	64.47	65.07
A.14	Weighted Average Interest Rate - Total (%)	0.62	1.89	1.66	0.62	1.89	1.66
A.15	Weighted Average Interest Rate - (%) - Preferential Rate	0.57	1.14	0.88	0.57	1.14	0.88
A.16	Current Principal of Perform. Loans - Bucket 0 (%)	89.27	86.66	87.13	88.96	86.57	87.00
A.17	Current Principal of Perform. Loans - Bucket 1 (%)	8.15	11.33	10.75	8.55	11.76	11.18
A.18	Current Principal of Loans in Arrears - Bucket 2-6 (%)	2.45	1.88	1.98	2.39	1.57	1.72
A.19	OS Principal of Performing Loans - 90+ (%)	0.13	0.13	0.13	0.10	0.10	0.10
A.20	FX Rate	1.1446	-	-	1.1359	-	-

-B-	Principal Receipts For Performing Or Delinquent / In Arrears Loans	As at 31/8/2017					
		CHF		EUR		Total € (Calculated using fixing F/X Rate)	
		No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount
B.1	Scheduled And Paid Repayments	8,224	3,526,899.95	72,712	16,939,243.81	80,936	20,020,582.23
B.2	Partial Prepayments	7	304,628.11	126	788,492.36	133	1,054,636.09
B.3	Whole Prepayments	4	109,684.37	75	786,253.91	79	882,081.60
<b>B.4</b>	<b>Total Principal Receipts (B1+B2+B3)</b>	-	<b>3,941,212.43</b>	-	<b>18,513,990.08</b>	-	<b>21,957,299.91</b>

-C-	Non-Principal Receipts For Performing Or Delinquent / In Arrears Loans	As at 31/8/2017					
		CHF		EUR		Total € (Calculated using fixing F/X Rate)	
		No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount
C.1	Interest From Installments	7,524	329,285.66	71,395	3,968,238.17	78,919	4,255,924.40
C.2	Interest From Overdues	1,836	1,574.12	14,909	10,398.71	16,745	11,773.97
<b>C.3</b>	<b>Total Interest Receipts (C1+C2)</b>	-	<b>330,859.78</b>	-	<b>3,978,636.88</b>	-	<b>4,267,698.37</b>
C.4	Levy 128 To Be Paid To Servicer (in case of an Event)	-	-	-	-	-	-

### Part 2 - Portfolio Status

-A-	Portfolio Status	As at 31/8/2017					
		CHF		EUR		Total € (Calculated using fixing F/X Rate)	
		No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount
A.1	Performing Loans	6,470	643,560,362.44	60,864	2,563,846,278.79	67,334	3,126,104,152.67
A.2	Delinquent/In Arrears Loans 30 Day To 89 Days	118	16,175,545.10	934	49,153,645.51	1,052	63,285,696.10
<b>A.3</b>	<b>Totals (A1+ A2)</b>	<b>6,588</b>	<b>659,735,907.54</b>	<b>61,798</b>	<b>2,612,999,924.30</b>	<b>68,386</b>	<b>3,189,389,848.76</b>
A.4	In Arrears Loans 90 Days To 360 Days	12	878,128.57	94	3,513,881.72	106	4,281,074.25
A.5	Denounced Loans	0	0.00	0	0.00	0	0.00
<b>A.6</b>	<b>Totals (A4+ A5)</b>	<b>12</b>	<b>878,128.57</b>	<b>94</b>	<b>3,513,881.72</b>	<b>106</b>	<b>4,281,074.25</b>

-B-	Breakdown of In Arrears Loans Number Of Days Past Due	As at 31/8/2017					
		CHF		EUR		Total € (Calculated using fixing F/X Rate)	
		No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount
B.1	30 Days < Installment <= 59 Days	82	10,374,396.24	695	36,898,036.89	777	45,961,811.34
B.2	60 Days < Installment <= 89 Days	36	5,801,148.86	239	12,255,608.62	275	17,323,884.75
<b>B.3</b>	<b>Total (B1+B2=A4)</b>	<b>118</b>	<b>16,175,545.10</b>	<b>934</b>	<b>49,153,645.51</b>	<b>1,052</b>	<b>63,285,696.10</b>
B.4	90 Days < Installment <= 119 Days	12	878,128.57	86	3,391,120.61	98	4,158,313.14
B.5	120 Days < Installment <= 360 Days	0	0.00	8	122,761.11	8	122,761.11
<b>B.6</b>	<b>Total (B4+B5=A4)</b>	<b>12</b>	<b>878,128.57</b>	<b>94</b>	<b>3,513,881.72</b>	<b>106</b>	<b>4,281,074.25</b>

### Part 3 - Replenishment Loans - Removed Loans

-A-	Loan Amounts During The Period	At August-17					
		CHF		EUR		Total € (Calculated using fixing F/X Rate)	
		Replenishment Loans	Removed Loans	Replenishment Loans	Removed Loans	Replenishment Loans	Removed Loans
A.1	Total Outstanding Balance	0.00	1,276,832.65	0.00	5,305,656.63	0.00	6,421,184.02
A.2	Number of Loans	0	23	0	177	0	200



## Statutory Tests

Outstanding Bonds Principal	2,700,000,000.00	
Outstanding Accrued Interest on Bonds <sup>1</sup>	2,754,130.56	
Total Bonds Amount	<b>2,702,754,130.56</b>	
Current Outstanding Balance of Loans	3,193,670,923.01	
A. Adjusted Outstanding Principal of Loans <sup>2</sup>	2,945,694,718.93	
B. Accrued Interest on Loans	4,771,260.51	
C. Outstanding Principal & accrued Interest of Marketable Assets	0.00	
D. Aggregate Amount standing to the Credit of Trans.Account - excl. Commingling Res.	0.00	
Z. WAV CB maturity x OS principal amount x Neg. Carry Factor	6,668,055.56	
<b>Nominal Value (A+B+C+D-Z)</b>	<b>2,943,797,923.89</b>	
Bonds / Nominal Value Assets Percentage	2,906,187,237.16	
<b>Nominal Value Test Result</b>		<b>Pass</b>
<b>Net Present Value Test</b>		<b>Pass</b>
Net Present Value	3,392,511,630.86	
Net Present Value of Liabilities	2,718,585,501.52	
<i>Parallel shift +200bps of current interest rate curve</i>		<i>Pass</i>
Net Present Value	3,352,653,166.95	
Net Present Value of Liabilities	2,710,980,229.51	
<i>Parallel shift -200bps of current interest rate curve</i>		<i>Pass</i>
Net Present Value	3,509,241,619.45	
Net Present Value of Liabilities	2,739,047,118.47	
<b>Interest Rate Coverage Test</b>		<b>Pass</b>
Interest expected to be received in respect of assets comprised in the Cover Pool during the 1st year	42,914,002.35	
Interest due on all series of covered bonds during 1st year	14,979,765.90	
<b>Parameters</b>		
LTV Cap	80.00%	
Asset Percentage BoG	95.00%	
Asset Percentage <sup>3</sup>	93.00%	
Negative carry Margin	0.50%	
<b>Reserve Ledger <sup>4</sup></b>		
Opening Balance	12,511,443.68	
Required Reserve Amount	12,812,758.71	
Amount credited to the account (payment to BoNY)	301,315.03	
Available (Outstanding) Reserve Amount t	12,812,758.71	

<sup>1</sup> Outstanding Accrued Interest on Bonds as at end date of reporting period

<sup>2</sup> The adjusted Outstanding Principal of Loans is the current Principle Balance adjusted to a maximum of the LTV cap of the indexed property value.

<sup>3</sup> The maximum asset percentage amended to 93% (from 95%) on 2016/03/07

<sup>4</sup> Co-Mingling Reserve replaced by Reserve Ledger on 2016/03/07 (opening balance: €2,877,302.53)

**IV Portfolio Stratifications**

LOAN CURRENCY				
	Num of Loans	% of loans	OS Principal (in Euro)	% of OS Principal
CHF	6,600	9.64%	577,157,116.99	18.07%
EUR	61,892	90.36%	2,616,513,806.02	81.93%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

ORIGINAL LOAN AMOUNT				
	Num of Loans	% of loans	Principal	% of Principal
0 - 37.500	15,161	22.14%	352,710,194.83	6.63%
37.501 - 75.000	25,711	37.54%	1,426,430,729.46	26.83%
75.001 - 100.000	11,871	17.33%	1,048,045,469.44	19.71%
100.001 - 150.000	10,270	14.99%	1,254,044,304.35	23.59%
150.001 - 250.000	4,231	6.18%	777,040,217.36	14.62%
250.001 - 500.000	1,094	1.60%	342,850,102.20	6.45%
500.001 +	154	0.22%	115,250,411.16	2.17%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>5,316,371,428.80</b>	<b>100.00%</b>

OUTSTANDING LOAN AMOUNT				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 37.500	37,612	54.91%	681,274,944.22	21.33%
37.501 - 75.000	18,825	27.48%	1,001,373,750.76	31.35%
75.001 - 100.000	5,485	8.01%	472,244,753.09	14.79%
100.001 - 150.000	4,241	6.19%	509,453,597.08	15.95%
150.001 - 250.000	1,800	2.63%	334,803,795.06	10.48%
250.001 - 500.000	464	0.68%	147,384,973.58	4.61%
500.001 +	65	0.09%	47,135,109.22	1.48%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

ORIGINATION DATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1991	1	0.00%	253.12	0.00%
1993	6	0.01%	10,446.59	0.00%
1994	12	0.02%	22,926.26	0.00%
1995	6	0.01%	20,977.92	0.00%
1996	4	0.01%	37,856.89	0.00%
1997	12	0.02%	68,337.58	0.00%
1998	55	0.08%	654,883.66	0.02%
1999	756	1.10%	5,214,503.57	0.16%
2000	897	1.31%	13,146,055.83	0.41%
2001	1,310	1.91%	28,652,172.83	0.90%
2002	2,377	3.47%	56,149,669.57	1.76%
2003	3,251	4.75%	84,018,225.58	2.63%
2004	5,908	8.63%	229,913,596.45	7.20%
2005	9,951	14.53%	476,404,697.95	14.92%
2006	12,260	17.90%	602,913,873.71	18.88%
2007	10,172	14.85%	521,685,618.75	16.33%
2008	6,216	9.08%	325,940,817.33	10.21%
2009	4,057	5.92%	224,992,926.20	7.04%
2010	4,511	6.59%	261,091,845.39	8.18%
2011	3,023	4.41%	156,582,850.75	4.90%
2012	1,545	2.26%	81,620,917.85	2.56%
2013	1,001	1.46%	53,630,203.29	1.68%
2014	394	0.58%	23,937,539.68	0.75%
2015	509	0.74%	30,626,462.56	0.96%
2016	257	0.38%	16,259,534.82	0.51%
2017	1	0.00%	73,728.89	0.00%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

MATURITY DATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
2016 - 2020	9,052	13.22%	79,098,331.40	2.48%
2021 - 2025	18,212	26.59%	521,722,848.06	16.34%
2026 - 2030	13,829	20.19%	664,459,939.69	20.81%
2031 - 2035	10,687	15.60%	644,058,678.90	20.17%
2036 - 2040	9,017	13.17%	678,418,410.61	21.24%
2041 - 2045	4,024	5.88%	327,321,232.64	10.25%
2046 +	3,671	5.36%	278,591,481.71	8.72%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

REMAIN. TIME TO MATURITY				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 40 months	8,997	13.14%	78,309,538.63	2.45%
40.01 - 60 months	6,730	9.83%	138,554,747.05	4.34%
60.01 - 90 months	8,255	12.05%	259,773,702.77	8.13%
90.01 - 120 months	8,149	11.90%	318,635,330.47	9.98%
120.01 - 150 months	5,602	8.18%	280,686,518.91	8.79%
150.01 - 180 months	7,445	10.87%	420,221,914.68	13.16%
over 180 months	23,314	34.04%	1,697,489,170.50	53.15%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

INTEREST RATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 1.00%	8,677	12.67%	727,038,179.24	22.76%
1.01% - 2.00%	39,273	57.34%	1,805,668,795.51	56.54%
2.01% - 3.00%	8,936	13.05%	342,664,644.51	10.73%
3.01% - 4.00%	2,555	3.73%	125,383,724.90	3.93%
4.01% - 5.00%	2,324	3.39%	81,892,009.57	2.56%
5.01% - 6.00%	2,576	3.76%	59,542,915.61	1.86%
6.01% - 7.00%	3,887	5.68%	48,745,938.96	1.53%
7.01% +	264	0.39%	2,734,714.72	0.09%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>CURRENT LTV</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	13,588	19.84%	171,138,384.22	5.36%
20.01% - 30.00%	7,257	10.60%	201,914,861.61	6.32%
30.01% - 40.00%	7,070	10.32%	265,208,415.19	8.30%
40.01% - 50.00%	7,028	10.26%	309,262,687.89	9.68%
50.01% - 60.00%	6,613	9.66%	338,166,750.02	10.59%
60.01% - 70.00%	6,511	9.51%	375,860,986.43	11.77%
70.01% - 80.00%	5,692	8.31%	355,850,587.65	11.14%
80.01% - 90.00%	4,736	6.91%	317,676,290.82	9.95%
90.01% - 100.00%	4,099	5.98%	300,176,783.66	9.40%
100.00% +	5,898	8.61%	558,415,175.52	17.49%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>ORIGINAL LTV</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	3,383	4.94%	67,468,362.60	2.11%
20.01% - 30.00%	4,797	7.00%	146,800,716.37	4.60%
30.01% - 40.00%	6,872	10.03%	250,077,125.85	7.83%
40.01% - 50.00%	8,666	12.65%	365,271,869.33	11.44%
50.01% - 60.00%	10,187	14.87%	489,654,805.87	15.33%
60.01% - 70.00%	10,024	14.64%	508,394,521.30	15.92%
70.01% - 80.00%	11,887	17.36%	607,897,628.22	19.03%
80.01% - 90.00%	6,218	9.08%	370,901,541.49	11.61%
90.01% - 100.00%	5,909	8.63%	349,984,609.51	10.96%
100.00% +	549	0.80%	37,219,742.47	1.17%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>LOCATION OF PROPERTY</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Attica	28,758	41.99%	1,604,795,664.28	50.25%
Thessaloniki	10,841	15.83%	437,897,192.93	13.71%
Macedonia	7,421	10.83%	254,148,581.17	7.96%
Peloponnese	4,700	6.86%	197,893,327.70	6.20%
Thessaly	4,730	6.91%	167,040,003.02	5.23%
Sterea Ellada	3,381	4.94%	132,744,351.72	4.16%
Aegean Islands	1,621	2.37%	98,469,830.76	3.08%
Creta Island	2,345	3.42%	115,070,678.75	3.60%
Ionian Islands	1,032	1.51%	51,998,391.36	1.63%
Thrace	1,910	2.79%	65,083,634.55	2.04%
Epirus	1,753	2.56%	68,529,266.76	2.15%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>SEASONING</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 12	364	0.53%	23,816,148.23	0.75%
12 - 24	541	0.79%	32,672,051.67	1.02%
24 - 36	1,602	2.34%	85,957,120.02	2.69%
36 - 60	9,915	14.48%	551,735,155.35	17.28%
60 - 96	56,044	81.83%	2,497,679,113.85	78.21%
over 96	26	0.04%	1,811,333.89	0.06%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>LEGAL LOAN TERM</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 5 years	24	0.04%	267,135.84	0.01%
5 - 10 years	1,636	2.39%	19,534,689.32	0.61%
10 - 15 years	17,388	25.39%	392,685,384.02	12.30%
15 - 20 years	15,790	23.05%	559,643,721.44	17.52%
20 - 25 years	13,424	19.60%	735,114,329.03	23.02%
25 - 30 years	11,944	17.44%	855,686,060.88	26.79%
30 - 35 years	3,775	5.51%	296,813,353.21	9.29%
35 years +	4,511	6.59%	333,926,249.28	10.46%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>REAL ESTATE TYPE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Flats	53,260	77.76%	2,344,385,332.80	73.41%
Houses	15,232	22.24%	849,285,590.21	26.59%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>LOAN PURPOSE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Construction	15,533	22.68%	728,579,761.27	22.81%
Purchase	35,758	52.21%	1,807,574,002.22	56.60%
Repair	15,491	22.62%	562,574,631.28	17.62%
Construction (re-mortgage)	197	0.29%	12,874,754.94	0.40%
Purchase (re-mortgage)	914	1.33%	49,587,354.64	1.55%
Repair (re-mortgage)	599	0.87%	32,480,418.67	1.02%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>INTEREST PAYMENT FREQUENCY</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
FA	68,099	99.43%	3,161,962,674.01	99.01%
Balloon	388	0.57%	30,894,198.93	0.97%
Inter_only	5	0.01%	814,050.07	0.03%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

<b>INTEREST RATE TYPE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Floating	66,936	97.73%	3,152,531,419.94	98.71%
Fixed Converting to Floating	997	1.46%	34,027,544.34	1.07%
Fixed to Maturity	559	0.82%	7,111,958.73	0.22%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

INDEX TYPE (FLOATING)				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Libor 1 Month (CHF)	5,701	8.52%	495,274,059.67	15.71%
Libor 3 Months (CHF)	776	1.16%	74,810,924.11	2.37%
ECB Tracker	36,817	55.00%	1,551,051,694.13	49.20%
Euribor 1 Month	3,878	5.79%	205,502,772.40	6.52%
Euribor 3 Months	12,714	18.99%	684,982,620.11	21.73%
Libor 1 Month (Euro)	211	0.32%	4,706,877.38	0.15%
Eurobank Base Rate CHF (SBEX)	113	0.17%	7,065,334.68	0.22%
Eurobank Base Rate	1,053	1.57%	13,295,064.78	0.42%
Eurobank Base Rate EUR (SBEX)	539	0.81%	13,940,328.10	0.44%
Eurobank OEK's Rate	918	1.37%	13,880,165.81	0.44%
Proton Base Rate	60	0.09%	2,004,160.47	0.06%
TT Bank Base Rate	2,355	3.52%	66,848,931.37	2.12%
TBank Base Rate	1,271	1.90%	12,729,835.00	0.40%
Euribor 6 Months	20	0.03%	296,308.18	0.01%
TBank OEK's Rate	456	0.68%	4,949,921.90	0.16%
TBank GG Rate	54	0.08%	1,192,421.85	0.04%
<b>Grand Total</b>	<b>66,936</b>	<b>100.00%</b>	<b>3,152,531,419.94</b>	<b>100.00%</b>

INDEX TYPE (FIXED CONVERTING TO FLOATING)				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
ECB Tracker	205	20.56%	7,128,156.61	20.95%
Euribor 1 Month	207	20.76%	6,169,300.34	18.13%
Euribor 3 Months	145	14.54%	5,343,014.69	15.70%
Eurobank Base Rate	48	4.81%	1,261,840.24	3.71%
Eurobank Base Rate EUR (SBEX)	15	1.50%	334,608.76	0.98%
TT Bank Base Rate	377	37.81%	13,790,623.70	40.53%
<b>Grand Total</b>	<b>997</b>	<b>100.00%</b>	<b>34,027,544.34</b>	<b>100.00%</b>

FIXED CONVERTING TO FLOATING - END OF FIXED RATE PER.				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1 Jan 2016 - 31 Dec 2020	385	38.62%	10,770,696.28	31.65%
1 Jan 2021 +	612	61.38%	23,256,848.06	68.35%
<b>Grand Total</b>	<b>997</b>	<b>100.00%</b>	<b>34,027,544.34</b>	<b>100.00%</b>

SUBSIDISED VS. NON-SUBSIDISED LOANS				
Subsidised flag	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	66,045	96.43%	3,075,798,460.58	96.31%
Y	2,447	3.57%	117,872,462.43	3.69%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

SUBSIDISED LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Greek Government	117	4.78%	4,998,385.03	4.24%
OEK Subsidy	2,304	94.16%	112,024,684.37	95.04%
Greek Government & OEK Subsidy	26	1.06%	849,393.03	0.72%
<b>Grand Total</b>	<b>2,447</b>	<b>100.00%</b>	<b>117,872,462.43</b>	<b>100.00%</b>

COMBINED LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	59,032	86.19%	2,905,085,346.17	90.96%
Y	9,460	13.81%	288,585,576.84	9.04%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

Preferential Rate Euro				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	65,136	95.10%	2,961,030,263.70	92.72%
Y	3,356	4.90%	232,640,659.31	7.28%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

STAFF LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	66,408	96.96%	3,039,161,998.90	95.16%
S	2,084	3.04%	154,508,924.11	4.84%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

ADD-ON LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	61,630	89.98%	3,007,318,669.28	94.16%
Y	6,862	10.02%	186,352,253.73	5.84%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>

Top 15 Profession Euro				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Other Professions	19,646	28.68%	1,021,643,043.92	31.99%
Other Private Employees	12,132	17.71%	528,102,716.01	16.54%
Pensioner	9,894	14.45%	337,775,992.76	10.58%
Civil servant	5,848	8.54%	269,066,446.36	8.42%
Other Self employed	4,308	6.29%	235,699,255.15	7.38%
Bank employee	1,877	2.74%	134,349,766.57	4.21%
Unemployed	3,369	4.92%	124,044,246.66	3.88%
Civil Servant - Policeman	1,775	2.59%	92,167,872.64	2.89%
Military personnel	1,652	2.41%	85,834,969.90	2.69%
Teacher	1,885	2.75%	82,667,927.88	2.59%
Salesman	1,762	2.57%	67,269,809.99	2.11%
Housewife	1,604	2.34%	60,837,491.02	1.90%
Lawyers - Jurists	801	1.17%	56,507,450.04	1.77%
Accountant	1,036	1.51%	50,205,966.59	1.57%
Student	903	1.32%	47,497,967.52	1.49%
<b>Grand Total</b>	<b>68,492</b>	<b>100.00%</b>	<b>3,193,670,923.01</b>	<b>100.00%</b>