

Report No: 92

Reporting Date: 22/1/2018

Period of Loan Data Reported:	Starting Date	Ending Date
	1/12/2017	31/12/2017

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-18	20-Dec-19
3	8-Jun-10	XS0515809662	B3	900,000,000.00	Euribor 3M + 1,25%	20-Jul-18	22-Jul-19
4	16-May-16	XS1410482951	B3	1,200,000,000.00	Euribor 3M + 1,25%	20-Feb-18	20-Feb-19
				3,100,000,000.00			

Series	Interest Period		Actual Days	Accrued Base	Current Interest Rate	Interest Accrued	Interest Paid
	Start date	End Date					
1	20-Dec-17	20-Mar-18	33	Act/360	0.9210%	844,250.00	-
3	20-Oct-17	22-Jan-18	94	Act/360	0.9210%	2,164,350.00	2,164,350.00
4	20-Nov-17	20-Feb-18	63	Act/360	0.9210%	1,934,100.00	-
						4,942,700.00	2,164,350.00

\* As of 17/11/2017, we proceeded with cancellation of €100mln out of XS0515809662 (Series 3)

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

### Part 1 - Mortgage Asset Portfolio

-A-	MORTGAGE POOL SUMMARY INFO	As at 31/12/2017			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	881,300,115.00	3,209,260,426.01	3,962,379,649.22	887,195,048.60	3,238,237,208.10	3,996,588,390.77
A.2	Aggregate Current Principal O/S balance ( Bucket<=3)	877,139,566.10	3,194,168,064.26	3,943,731,870.53	884,751,717.10	3,227,337,872.42	3,983,600,559.06
A.3	Aggregate Current Principal O/S balance (trimmed to 80% LTV limit & Bucket<=3)	709,480,397.20	2,800,800,356.35	3,407,090,218.94	714,300,216.16	2,825,744,025.05	3,436,309,215.37
A.4	Aggregate Original Principal O/S balance	941,588,246.72	5,336,338,710.79	6,140,977,444.96	944,190,180.42	5,365,987,223.56	6,173,056,358.03
A.5	Average Current Principal O/S balance	107,083.85	42,199.90	47,015.03	107,408.60	42,320.49	47,142.37
A.6	Average Original Principal O/S balance	114,409.26	70,169.74	72,864.86	114,308.74	70,128.04	72,815.23
A.7	Maximum Current Principal O/S balance	1,254,384.69	4,870,181.45	4,870,181.45	1,254,384.69	4,879,965.35	4,879,965.35
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	8,230	76,049	84,279	8,260	76,517	84,777
A.10	Weighted Average Seasoning (years)	11.39	10.26	10.47	11.30	10.18	10.39
A.11	Weighted Average Remaining Maturity (years)	16.04	17.19	16.98	16.08	17.23	17.01
A.12	Weighted Average Current LTV percent (%)	94.65	78.70	81.73	94.95	79.24	82.23
A.13	Weighted Average Original LTV percent (%)	68.07	68.87	68.72	68.07	68.88	68.73
A.14	Weighted Average Interest Rate - Total (%)	0.61	2.04	1.77	0.63	2.04	1.77
A.15	Weighted Average Interest Rate - (%) - Preferential Rate	0.57	1.21	0.95	0.59	1.21	0.96
A.16	Current Principal of Perform. Loans - Bucket 0 (%)	84.43	79.96	80.81	84.65	78.50	79.67
A.17	Current Principal of Perform. Loans - Bucket 1 (%)	11.27	15.61	14.78	11.52	17.08	16.03
A.18	Current Principal of Loans in Arrears - Bucket 2-6 (%)	3.82	3.96	3.93	3.56	4.08	3.98
A.19	OS Principal of Performing Loans - 90+(%)	0.47	0.47	0.47	0.28	0.34	0.32
A.20	FX Rate	1.1702	-	-	1.1699	-	-

-B-	Principal Receipts For Performing Or Delinquent / In Arrears Loans	As at 31/12/2017					
		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	10,577	4,026,456.46	88,205	17,282,377.46	98,782	20,723,205.06
B.2	Partial Prepayments	4	30,303.97	142	824,728.44	146	850,624.84
B.3	Whole Prepayments	7	142,884.87	98	1,862,294.63	105	1,984,397.58
<b>B.4</b>	<b>Total Principal Receipts (B1+B2+B3)</b>	-	<b>4,199,645.30</b>	-	<b>19,969,400.53</b>	-	<b>23,558,227.48</b>

-C-	Non-Principal Receipts For Performing Or Delinquent / In Arrears Loans	As at 31/12/2017					
		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	9,651	444,807.80	89,251	4,975,337.36	98,902	5,355,449.99
C.2	Interest From Overdues	3,279	2,600.66	29,077	21,975.12	32,356	24,197.53
<b>C.3</b>	<b>Total Interest Receipts (C1+C2)</b>	-	<b>447,408.46</b>	-	<b>4,997,312.48</b>	-	<b>5,379,647.52</b>
C.4	Levy 128 To Be Paid To Servicer (in case of an Event)	-	-	-	-	-	-

### Part 2 - Portfolio Status

-A-	Portfolio Status	As at 31/12/2017					
		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	7,951	843,446,921.96	73,168	3,067,187,500.95	81,119	3,787,959,097.22
A.2	Delinquent/In Arrears Loans 30 Day To 89 Days	244	33,692,644.14	2,542	126,980,563.31	2,786	155,772,773.31
<b>A.3</b>	<b>Totals (A1+ A2)</b>	<b>8,195</b>	<b>877,139,566.10</b>	<b>75,710</b>	<b>3,194,168,064.26</b>	<b>83,905</b>	<b>3,943,731,870.53</b>
A.4	In Arrears Loans 90 Days To 360 Days	35	4,160,548.90	339	15,092,361.75	374	18,647,778.69
A.5	Denounced Loans	0	0.00	0	0.00	0	0.00
<b>A.6</b>	<b>Totals (A4+ A5)</b>	<b>35</b>	<b>4,160,548.90</b>	<b>339</b>	<b>15,092,361.75</b>	<b>374</b>	<b>18,647,778.69</b>

-B-	Breakdown of In Arrears Loans Number Of Days Past Due	As at 31/12/2017					
		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	168	22,905,771.80	1,845	92,887,149.35	2,013	112,461,386.06
B.2	60 Days < Installment <= 89 Days	76	10,786,872.34	697	34,093,413.96	773	43,311,387.25
<b>B.3</b>	<b>Total (B1+B2=A4)</b>	<b>244</b>	<b>33,692,644.14</b>	<b>2,542</b>	<b>126,980,563.31</b>	<b>2,786</b>	<b>155,772,773.31</b>
B.4	90 Days < Installment <= 119 Days	26	2,850,978.77	237	10,284,695.10	263	12,721,012.63
B.5	120 Days < Installment <= 360 Days	9	1,309,570.13	102	4,807,666.65	111	5,926,766.06
<b>B.6</b>	<b>Total (B4+B5=A4)</b>	<b>35</b>	<b>4,160,548.90</b>	<b>339</b>	<b>15,092,361.75</b>	<b>374</b>	<b>18,647,778.69</b>

### Part 3 - Replenishment Loans - Removed Loans

-A-	Loan Amounts During The Period	At December-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	1,599,580.22	0.00	9,201,854.72	0.00	10,568,783.64
A.2	Number of Loans	0	14	0	258	0	272



## Statutory Tests

Outstanding Bonds Principal	3,100,000,000.00	
Outstanding Accrued Interest on Bonds <sup>1</sup>	3,277,225.00	
Total Bonds Amount	<b>3,103,277,225.00</b>	
Current Outstanding Balance of Loans	3,962,379,649.22	
A. Adjusted Outstanding Principal of Loans <sup>2</sup>	3,407,090,218.94	
B. Accrued Interest on Loans	6,625,840.90	
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	8,279,166.67	
<b>Nominal Value (A+B+C+D-Z)</b>	<b>3,405,436,893.17</b>	
Bonds / Nominal Value Assets Percentage	3,336,857,231.18	
<b>Nominal Value Test Result</b>		<b>Pass</b>
<b>Net Present Value Test</b>		<b>Pass</b>
Net Present Value	3,970,840,249.04	
Net Present Value of Liabilities	3,122,784,424.10	
<i>Parallel shift +200bps of current interest rate curve</i>		<i>Pass</i>
Net Present Value	3,918,592,431.94	
Net Present Value of Liabilities	3,113,688,959.97	
<i>Parallel shift -200bps of current interest rate curve</i>		<i>Pass</i>
Net Present Value	4,102,363,985.30	
Net Present Value of Liabilities	3,147,932,528.18	
<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	48,199,048.00	
Interest due on all series of covered bonds during 1st year	18,376,875.12	
<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	11,368,965.99	
Required Reserve Amount	11,398,452.34	
Amount credited to the account (payment to BoNY)	29,486.35	
Available (Outstanding) Reserve Amount t	11,398,452.34	

<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	8,230	9.77%	753,119,223.21	19.01%
EUR	76,049	90.23%	3,209,260,426.01	80.99%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

ORIGINAL LOAN AMOUNT				
	Num of Loans	% of loans	Principal	1/11/2017
0 - 37.500	25,015	29.68%	550,168,122.91	8.96%
37.501 - 75.000	28,711	34.07%	1,583,149,377.58	25.78%
75.001 - 100.000	12,589	14.94%	1,105,291,765.75	18.00%
100.001 - 150.000	11,279	13.38%	1,367,468,573.75	22.27%
150.001 - 250.000	5,053	6.00%	922,308,787.60	15.02%
250.001 - 500.000	1,420	1.68%	444,944,702.43	7.25%
500.001 +	212	0.25%	167,646,114.94	2.73%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>6,140,977,444.96</b>	<b>100.00%</b>

OUTSTANDING LOAN AMOUNT				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 37.500	47,283	56.10%	837,294,034.51	21.13%
37.501 - 75.000	21,951	26.05%	1,168,665,988.37	29.49%
75.001 - 100.000	6,610	7.84%	569,758,599.43	14.38%
100.001 - 150.000	5,218	6.19%	627,688,641.24	15.84%
150.001 - 250.000	2,410	2.86%	450,007,532.35	11.36%
250.001 - 500.000	693	0.82%	223,874,513.41	5.65%
500.001 +	114	0.14%	85,090,339.90	2.15%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

ORIGINATION DATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1990	1	0.00%	2,847.42	0.00%
1991	2	0.00%	4,520.07	0.00%
1993	7	0.01%	10,965.62	0.00%
1994	82	0.10%	214,763.44	0.01%
1995	362	0.43%	2,071,934.35	0.05%
1996	291	0.35%	3,128,892.45	0.08%
1997	234	0.28%	4,480,243.06	0.11%
1998	287	0.34%	6,462,515.47	0.16%
1999	1,183	1.40%	17,389,468.56	0.44%
2000	1,585	1.88%	32,681,818.84	0.82%
2001	1,757	2.08%	41,337,267.05	1.04%
2002	2,515	2.98%	72,628,196.46	1.83%
2003	3,669	4.35%	102,946,408.92	2.60%
2004	5,929	7.03%	247,313,995.43	6.24%
2005	9,967	11.83%	520,849,917.33	13.14%
2006	14,443	17.14%	786,513,933.80	19.85%
2007	13,181	15.64%	727,417,850.61	18.36%
2008	7,979	9.47%	447,990,672.62	11.31%
2009	4,481	5.32%	247,569,025.47	6.25%
2010	4,409	5.23%	241,569,883.36	6.10%
2011	3,379	4.01%	146,053,140.79	3.69%
2012	3,815	4.53%	144,112,713.34	3.64%
2013	2,820	3.35%	95,464,070.38	2.41%
2014	993	1.18%	26,609,053.66	0.67%
2015	328	0.39%	10,896,154.58	0.27%
2016	206	0.24%	10,692,189.02	0.27%
2017	374	0.44%	25,967,207.12	0.66%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

MATURITY DATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
2016 - 2020	8,673	10.29%	68,324,612.66	1.72%
2021 - 2025	19,556	23.20%	529,284,468.51	13.36%
2026 - 2030	17,006	20.18%	766,933,894.67	19.36%
2031 - 2035	13,123	15.57%	755,233,838.13	19.06%
2036 - 2040	12,323	14.62%	886,398,364.40	22.37%
2041 - 2045	6,326	7.51%	448,925,285.44	11.33%
2046 +	7,272	8.63%	507,279,185.42	12.80%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

REMAIN. TIME TO MATURITY				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 40 months	9,862	11.70%	86,967,517.54	2.19%
40.01 - 60 months	7,313	8.68%	154,866,055.62	3.91%
60.01 - 90 months	8,756	10.39%	276,035,480.27	6.97%
90.01 - 120 months	9,149	10.86%	343,679,286.97	8.67%
120.01 - 150 months	7,517	8.92%	366,985,671.76	9.26%
150.01 - 180 months	8,455	10.03%	452,341,022.67	11.42%
over 180 months	33,227	39.43%	2,281,504,614.39	57.58%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

INTEREST RATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 1.00%	10,477	12.43%	922,658,112.06	23.29%
1.01% - 2.00%	46,597	55.29%	2,292,353,534.64	57.85%
2.01% - 3.00%	7,588	9.00%	247,844,555.79	6.25%
3.01% - 4.00%	3,813	4.52%	151,586,137.92	3.83%
4.01% - 5.00%	4,264	5.06%	117,917,862.26	2.98%
5.01% - 6.00%	2,600	3.08%	70,467,863.43	1.78%
6.01% - 7.00%	4,870	5.78%	81,460,952.34	2.06%
7.01% +	4,070	4.83%	78,090,630.79	1.97%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</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%	16,092	19.09%	193,699,267.53	4.89%
20.01% - 30.00%	8,361	9.92%	213,796,023.30	5.40%
30.01% - 40.00%	7,918	9.39%	272,064,931.51	6.87%
40.01% - 50.00%	7,760	9.21%	319,797,131.96	8.07%
50.01% - 60.00%	6,985	8.29%	337,065,720.86	8.51%
60.01% - 70.00%	6,592	7.82%	360,192,551.10	9.09%
70.01% - 80.00%	5,703	6.77%	334,348,616.62	8.44%
80.01% - 90.00%	4,840	5.74%	324,402,967.90	8.19%
90.01% - 100.00%	4,455	5.29%	313,619,192.51	7.91%
100.00% +	15,573	18.48%	1,293,393,245.93	32.64%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</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%	6,200	7.36%	111,305,042.91	2.81%
20.01% - 30.00%	6,485	7.69%	181,870,176.52	4.59%
30.01% - 40.00%	8,023	9.52%	279,504,090.65	7.05%
40.01% - 50.00%	9,045	10.73%	366,915,203.54	9.26%
50.01% - 60.00%	10,238	12.15%	474,588,731.13	11.98%
60.01% - 70.00%	10,180	12.08%	524,773,605.67	13.24%
70.01% - 80.00%	13,088	15.53%	697,348,824.01	17.60%
80.01% - 90.00%	8,989	10.67%	551,890,847.30	13.93%
90.01% - 100.00%	10,669	12.66%	673,258,109.18	16.99%
100.00% +	1,362	1.62%	100,925,018.31	2.55%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

<b>LOCATION OF PROPERTY</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Attica	36,172	42.92%	2,037,377,894.74	51.42%
Thessaloniki	12,897	15.30%	544,941,235.19	13.75%
Macedonia	8,790	10.43%	296,160,722.31	7.47%
Peloponnese	5,901	7.00%	244,982,106.77	6.18%
Thessaly	5,688	6.75%	194,426,729.26	4.91%
Sterea Ellada	4,262	5.06%	165,662,019.41	4.18%
Aegean Islands	2,052	2.43%	120,679,655.83	3.05%
Creta Island	2,989	3.55%	143,334,136.23	3.62%
Ionian Islands	1,309	1.55%	63,291,653.63	1.60%
Thrace	2,111	2.50%	72,552,407.78	1.83%
Epirus	2,108	2.50%	78,971,088.08	1.99%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

<b>SEASONING</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 12	374	0.44%	25,967,207.12	0.66%
12 - 24	205	0.24%	10,641,163.24	0.27%
24 - 36	315	0.37%	10,633,383.95	0.27%
36 - 60	3,616	4.29%	115,520,022.46	2.92%
60 - 96	11,287	13.39%	507,089,465.15	12.80%
over 96	68,482	81.26%	3,292,528,407.30	83.09%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</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	65	0.08%	574,149.30	0.01%
5 - 10 years	2,374	2.82%	26,596,918.14	0.67%
10 - 15 years	17,449	20.70%	376,562,619.47	9.50%
15 - 20 years	16,724	19.84%	584,817,843.56	14.76%
20 - 25 years	15,629	18.54%	830,426,045.10	20.96%
25 - 30 years	16,587	19.68%	1,078,113,629.33	27.21%
30 - 35 years	6,877	8.16%	459,898,201.15	11.61%
35 years +	8,574	10.17%	605,390,243.16	15.28%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

<b>REAL ESTATE TYPE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Flats	64,201	76.18%	2,854,115,234.13	72.03%
Houses	20,078	23.82%	1,108,264,415.09	27.97%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

<b>LOAN PURPOSE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Construction	17,296	20.52%	831,767,323.57	20.99%
Purchase	38,318	45.47%	2,049,423,930.38	51.72%
Repair	19,316	22.92%	779,804,360.48	19.68%
Construction (re-mortgage)	247	0.29%	17,940,841.60	0.45%
Purchase (re-mortgage)	1,163	1.38%	66,168,893.66	1.67%
Repair (re-mortgage)	790	0.94%	43,355,090.43	1.09%
Equity Release	7,149	8.48%	173,919,209.09	4.39%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

<b>INTEREST PAYMENT FREQUENCY</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
FA	83,901	99.55%	3,929,649,898.97	99.17%
Balloon	360	0.43%	28,833,580.45	0.73%
Inter_only	18	0.02%	3,896,169.81	0.10%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

<b>INTEREST RATE TYPE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Floating	82,646	98.06%	3,906,679,537.68	98.59%
Fixed Converting to Floating	1,029	1.22%	48,438,632.43	1.22%
Fixed to Maturity	604	0.72%	7,261,479.11	0.18%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

INDEX TYPE (FLOATING)				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Libor 1 Month (CHF)	7,119	8.61%	654,424,607.19	16.75%
Libor 3 Months (CHF)	969	1.17%	91,543,976.56	2.34%
ECB Tracker	42,203	51.06%	1,900,661,952.68	48.65%
Euribor 1 Month	4,560	5.52%	269,806,624.40	6.91%
Euribor 3 Months	14,704	17.79%	724,606,682.01	18.55%
Libor 1 Month (Euro)	221	0.27%	4,502,627.73	0.12%
Eurobank OEK's Rate	762	0.92%	10,861,628.02	0.28%
Euribor 6 Months	13	0.02%	157,306.89	0.00%
TBank OEK's Rate	422	0.51%	5,005,799.06	0.13%
TBank GG Rate	53	0.06%	979,308.34	0.03%
Originator Rate	11,620	14.06%	244,129,024.80	6.25%
<b>Grand Total</b>	<b>82,646</b>	<b>100.00%</b>	<b>3,906,679,537.68</b>	<b>100.00%</b>

INDEX TYPE (FIXED CONVERTING TO FLOATING)				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Libor 3 Months (CHF)	2	0.19%	185,144.70	0.38%
ECB Tracker	171	16.62%	8,458,674.46	17.46%
Euribor 1 Month	247	24.00%	11,173,884.67	23.07%
Euribor 3 Months	153	14.87%	8,655,577.99	17.87%
Originator Rate	456	44.31%	19,965,350.61	41.22%
<b>Grand Total</b>	<b>1,029</b>	<b>100.00%</b>	<b>48,438,632.43</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	325	31.58%	11,234,726.51	23.19%
1 Jan 2021 +	704	68.42%	37,203,905.92	76.81%
<b>Grand Total</b>	<b>1,029</b>	<b>100.00%</b>	<b>48,438,632.43</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	82,091	97.40%	3,854,812,623.79	97.29%
Y	2,188	2.60%	107,567,025.43	2.71%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

SUBSIDISED LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Greek Government	124	5.67%	5,431,039.25	5.05%
OEK Subsidy	2,050	93.69%	101,678,916.64	94.53%
Greek Government & OEK Subsidy	14	0.64%	457,069.54	0.42%
<b>Grand Total</b>	<b>2,188</b>	<b>100.00%</b>	<b>107,567,025.43</b>	<b>100.00%</b>

COMBINED LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	69,341	82.28%	3,443,312,836.04	86.90%
Y	14,938	17.72%	519,066,813.18	13.10%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

Preferential Rate Euro				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	79,896	94.80%	3,626,242,156.81	91.52%
Y	4,383	5.20%	336,137,492.41	8.48%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

STAFF LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	81,825	97.09%	3,779,836,941.78	95.39%
S	2,454	2.91%	182,542,707.44	4.61%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

ADD-ON LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	74,439	88.32%	3,644,807,061.75	91.99%
Y	9,840	11.68%	317,572,587.47	8.01%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>

Top 15 Profession Euro				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Other Professions	23,579	27.98%	1,246,692,138.07	31.46%
Other Private Employees	14,083	16.71%	627,690,269.29	15.84%
Pensioner	13,262	15.74%	445,677,723.36	11.25%
Civil servant	7,387	8.76%	328,937,397.99	8.30%
Other Self employed	5,211	6.18%	301,630,923.81	7.61%
Unemployed	5,353	6.35%	207,476,941.28	5.24%
Bank employee	2,201	2.61%	160,826,035.42	4.06%
Civil Servant - Policeman	2,080	2.47%	109,116,418.59	2.75%
Military personnel	1,833	2.17%	95,162,714.54	2.40%
Teacher	2,124	2.52%	94,301,412.98	2.38%
Salesman	2,164	2.57%	83,041,173.45	2.10%
Housewife	2,021	2.40%	79,982,503.07	2.02%
Lawyers - Jurists	880	1.04%	63,927,583.37	1.61%
Independent means	969	1.15%	63,270,967.78	1.60%
Accountant	1,132	1.34%	54,645,446.22	1.38%
<b>Grand Total</b>	<b>84,279</b>	<b>100.00%</b>	<b>3,962,379,649.22</b>	<b>100.00%</b>