

Report No: 89

Reporting Date: 20/10/2017

Period of Loan Data Reported:	Starting Date	Ending Date
	1/9/2017	30/9/2017

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	1,000,000,000.00*	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
				3,200,000,000.00			

Series	Interest Period		Actual Days	Accrued Base	Current Interest Rate	Interest Accrued	Interest Paid
	Start date	End Date					
1	20-Sep-17	20-Dec-17	30	Act/360	0.92%	767,500.00	-
3	20-Jul-17	20-Oct-17	92	Act/360	0.92%	1,493,722.22	1,493,722.22**
4	21-Aug-17	20-Nov-17	60	Act/360	0.92%	1,842,000.00	-
						4,103,222.22	1,493,722.22

\*On 2017/09/25 we proceeded to CBII Upsize of 500ml. Consequently, the aggregated bond's balance reached to €1000ml

\*\* The total interest (Coupon) paid on 2017/10/20 (IPD) amounts to €1.493.722,22 = €1.174.277,78 + €319.444,44 which derived from the new (500ml) tranche

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

### Part 1 - Mortgage Asset Portfolio

-A-	MORTGAGE POOL SUMMARY INFO	As at 30/9/2017			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	725,772,656.83	3,199,738,860.65	3,833,214,165.56	660,614,036.11	2,616,513,806.02	3,193,670,923.01
A.2	Aggregate Current Principal O/S balance ( Bucket<=3)	724,347,427.43	3,194,751,515.12	3,826,982,838.70	659,735,907.54	2,612,999,924.30	3,189,389,848.76
A.3	Aggregate Current Principal O/S balance (trimmed to 80% LTV limit & Bucket<=3)	597,701,111.62	2,997,078,374.95	3,518,769,141.83	546,074,399.27	2,468,607,178.07	2,945,694,718.93
A.4	Aggregate Original Principal O/S balance	802,080,724.20	5,482,176,084.61	6,182,255,271.31	737,223,184.25	4,672,283,376.86	5,316,371,428.80
A.5	Average Current Principal O/S balance	100,411.27	41,657.30	45,612.32	100,093.04	42,275.48	46,628.38
A.6	Average Original Principal O/S balance	110,968.56	71,372.28	73,564.12	111,700.48	75,490.91	77,620.33
A.7	Maximum Current Principal O/S balance	1,256,688.43	4,889,818.01	4,889,818.01	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	7,228	76,811	84,039	6,600	61,892	68,492
A.10	Weighted Average Seasoning (years)	11.14	9.83	10.04	11.02	9.85	10.06
A.11	Weighted Average Remaining Maturity (years)	15.80	16.42	16.32	15.85	16.17	16.11
A.12	Weighted Average Current LTV percent (%)	91.88	66.83	70.97	91.14	65.34	70.00
A.13	Weighted Average Original LTV percent (%)	66.69	63.61	64.12	67.79	64.45	65.06
A.14	Weighted Average Interest Rate - Total (%)	0.62	2.14	1.89	0.62	1.89	1.66
A.15	Weighted Average Interest Rate - (%) - Preferential Rate	0.58	1.18	0.92	0.57	1.14	0.88
A.16	Current Principal of Perform. Loans - Bucket 0 (%)	86.74	83.63	84.15	89.27	86.66	87.13
A.17	Current Principal of Perform. Loans - Bucket 1 (%)	10.50	13.95	13.38	8.15	11.33	10.75
A.18	Current Principal of Loans in Arrears - Bucket 2-6 (%)	2.56	2.27	2.31	2.45	1.88	1.98
A.19	OS Principal of Performing Loans - 90+(%)	0.20	0.16	0.16	0.13	0.13	0.13
A.20	FX Rate	1.1457	-	-	1.1446	-	-

-B-	Principal Receipts For Performing Or Delinquent / In Arrears Loans	As at 30/9/2017					
		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	8,287	3,548,800.07	72,617	16,682,503.75	80,904	19,779,998.79
B.2	Partial Prepayments	3	2,216.00	122	831,850.58	125	833,784.77
B.3	Whole Prepayments	7	157,140.71	74	957,914.08	81	1,095,071.02
<b>B.4</b>	<b>Total Principal Receipts (B1+B2+B3)</b>	-	<b>3,708,156.78</b>	-	<b>18,472,268.41</b>	-	<b>21,708,854.58</b>

-C-	Non-Principal Receipts For Performing Or Delinquent / In Arrears Loans	As at 30/9/2017					
		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	7,478	332,402.19	71,349	3,974,431.71	78,827	4,264,561.93
C.2	Interest From Overdues	2,128	1,778.31	17,694	12,298.84	19,822	13,851.00
<b>C.3</b>	<b>Total Interest Receipts (C1+C2)</b>	-	<b>334,180.50</b>	-	<b>3,986,730.55</b>	-	<b>4,278,412.93</b>
C.4	Levy 128 To Be Paid To Servicer (in case of an Event)	-	-	-	-	-	-

### Part 2 - Portfolio Status

-A-	Portfolio Status	As at 30/9/2017					
		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	7,059	705,799,000.94	75,139	3,122,251,062.01	82,198	3,738,292,784.05
A.2	Delinquent/In Arrears Loans 30 Day To 89 Days	156	18,548,426.49	1,557	72,500,453.11	1,713	88,690,054.65
<b>A.3</b>	<b>Totals (A1+ A2)</b>	<b>7,215</b>	<b>724,347,427.43</b>	<b>76,696</b>	<b>3,194,751,515.12</b>	<b>83,911</b>	<b>3,826,982,838.70</b>
A.4	In Arrears Loans 90 Days To 360 Days	13	1,425,229.40	115	4,987,345.53	128	6,231,326.85
A.5	Denounced Loans	0	0.00	0	0.00	0	0.00
<b>A.6</b>	<b>Totals (A4+ A5)</b>	<b>13</b>	<b>1,425,229.40</b>	<b>115</b>	<b>4,987,345.53</b>	<b>128</b>	<b>6,231,326.85</b>

-B-	Breakdown of In Arrears Loans Number Of Days Past Due	As at 30/9/2017					
		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	126	15,414,379.32	1,283	58,751,993.03	1,409	72,206,107.82
B.2	60 Days < Installment <= 89 Days	30	3,134,047.17	274	13,748,460.08	304	16,483,946.83
<b>B.3</b>	<b>Total (B1+B2=A4)</b>	<b>156</b>	<b>18,548,426.49</b>	<b>1,557</b>	<b>72,500,453.11</b>	<b>1,713</b>	<b>88,690,054.65</b>
B.4	90 Days < Installment <= 119 Days	12	1,377,436.17	93	4,410,791.80	105	5,613,057.81
B.5	120 Days < Installment <= 360 Days	1	47,793.23	22	576,553.73	23	618,269.04
<b>B.6</b>	<b>Total (B4+B5=A4)</b>	<b>13</b>	<b>1,425,229.40</b>	<b>115</b>	<b>4,987,345.53</b>	<b>128</b>	<b>6,231,326.85</b>

### Part 3 - Replenishment Loans - Removed Loans

-A-	Loan Amounts During The Period	At September-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	71,711,747.72	2,852,370.53	612,930,243.92	11,284,953.58	62,592,081.45	13,774,584.84
A.2	Number of Loans	675	32	15,322	255	15,997	287



## Statutory Tests

Outstanding Bonds Principal	3,200,000,000.00	
Outstanding Accrued Interest on Bonds <sup>1</sup>	2,548,547.22	
Total Bonds Amount	<b>3,202,548,547.22</b>	
Current Outstanding Balance of Loans	3,833,214,165.56	
A. Adjusted Outstanding Principal of Loans <sup>2</sup>	3,518,769,141.83	
B. Accrued Interest on Loans	6,587,313.73	
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	7,577,777.78	
<b>Nominal Value (A+B+C+D-Z)</b>	<b>3,517,778,677.79</b>	
Bonds / Nominal Value Assets Percentage	3,443,600,588.41	
<b>Nominal Value Test Result</b>		<b>Pass</b>
<b>Net Present Value Test</b>		<b>Pass</b>
Net Present Value	4,122,387,762.92	
Net Present Value of Liabilities	3,220,427,429.70	
<i>Parallel shift +200bps of current interest rate curve</i>		<i>Pass</i>
Net Present Value	4,067,479,018.43	
Net Present Value of Liabilities	3,211,696,094.32	
<i>Parallel shift -200bps of current interest rate curve</i>		<i>Pass</i>
Net Present Value	4,255,276,614.71	
Net Present Value of Liabilities	3,243,775,150.36	
<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	56,062,044.79	
Interest due on all series of covered bonds during 1st year	16,340,360.25	
<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	12,812,758.71	
Required Reserve Amount	11,675,344.62	
Amount credited to the account (payment to BoNY)	0.00	
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	7,228	8.60%	633,475,304.91	16.53%
EUR	76,811	91.40%	3,199,738,860.65	83.47%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

ORIGINAL LOAN AMOUNT				
	Num of Loans	% of loans	Principal	% of Principal
0 - 37.500	22,683	26.99%	511,111,432.96	8.27%
37.501 - 75.000	30,399	36.17%	1,681,108,174.15	27.19%
75.001 - 100.000	13,382	15.92%	1,180,494,279.40	19.09%
100.001 - 150.000	11,406	13.57%	1,391,450,211.81	22.51%
150.001 - 250.000	4,719	5.62%	868,037,575.27	14.04%
250.001 - 500.000	1,263	1.50%	399,142,520.17	6.46%
500.001 +	187	0.22%	150,911,077.55	2.44%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>6,182,255,271.31</b>	<b>100.00%</b>

OUTSTANDING LOAN AMOUNT				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 37.500	47,483	56.50%	856,697,601.68	22.35%
37.501 - 75.000	22,465	26.73%	1,193,138,969.60	31.13%
75.001 - 100.000	6,456	7.68%	556,232,162.43	14.51%
100.001 - 150.000	4,875	5.80%	585,576,481.67	15.28%
150.001 - 250.000	2,109	2.51%	392,097,688.50	10.23%
250.001 - 500.000	558	0.66%	177,683,122.26	4.64%
500.001 +	93	0.11%	71,788,139.41	1.87%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

ORIGINATION DATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1990	1	0.00%	3,012.30	0.00%
1991	3	0.00%	5,036.00	0.00%
1993	7	0.01%	12,849.28	0.00%
1994	76	0.09%	219,068.18	0.01%
1995	356	0.42%	2,117,221.76	0.06%
1996	288	0.34%	3,177,292.47	0.08%
1997	218	0.26%	3,694,583.22	0.10%
1998	250	0.30%	4,990,990.89	0.13%
1999	1,062	1.26%	12,445,670.79	0.32%
2000	1,518	1.81%	30,724,353.23	0.80%
2001	1,894	2.25%	46,124,636.95	1.20%
2002	3,033	3.61%	81,081,869.10	2.12%
2003	3,915	4.66%	110,457,161.38	2.88%
2004	6,663	7.93%	268,139,307.22	7.00%
2005	11,042	13.14%	533,824,607.40	13.93%
2006	13,802	16.42%	680,358,088.74	17.75%
2007	11,441	13.61%	591,070,279.29	15.42%
2008	6,955	8.28%	372,174,189.65	9.71%
2009	4,614	5.49%	254,004,997.46	6.63%
2010	5,115	6.09%	294,572,160.69	7.68%
2011	3,843	4.57%	192,298,315.32	5.02%
2012	2,956	3.52%	120,302,927.25	3.14%
2013	2,246	2.67%	84,764,132.34	2.21%
2014	964	1.15%	39,281,554.09	1.02%
2015	708	0.84%	39,016,795.77	1.02%
2016	660	0.79%	40,602,744.52	1.06%
2017	409	0.49%	27,750,320.27	0.72%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

MATURITY DATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
2016 - 2020	9,883	11.76%	86,923,846.09	2.27%
2021 - 2025	21,208	25.24%	591,294,731.21	15.43%
2026 - 2030	17,859	21.25%	804,592,870.96	20.99%
2031 - 2035	13,657	16.25%	776,248,268.60	20.25%
2036 - 2040	10,999	13.09%	792,254,345.31	20.67%
2041 - 2045	5,336	6.35%	407,012,086.27	10.62%
2046 +	5,097	6.07%	374,888,017.11	9.78%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

REMAIN. TIME TO MATURITY				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 40 months	10,216	12.16%	92,941,041.57	2.42%
40.01 - 60 months	7,587	9.03%	157,840,939.12	4.12%
60.01 - 90 months	9,683	11.52%	298,672,197.31	7.79%
90.01 - 120 months	10,149	12.08%	375,601,359.48	9.80%
120.01 - 150 months	7,501	8.93%	355,109,956.48	9.26%
150.01 - 180 months	9,314	11.08%	496,390,695.95	12.95%
over 180 months	29,589	35.21%	2,056,657,975.65	53.65%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

INTEREST RATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 1.00%	9,336	11.11%	787,835,331.71	20.55%
1.01% - 2.00%	43,771	52.08%	2,053,241,486.37	53.56%
2.01% - 3.00%	10,548	12.55%	407,346,115.95	10.63%
3.01% - 4.00%	4,338	5.16%	223,049,548.18	5.82%
4.01% - 5.00%	4,938	5.88%	155,038,116.00	4.04%
5.01% - 6.00%	3,140	3.74%	77,591,136.68	2.02%
6.01% - 7.00%	4,928	5.86%	76,026,753.23	1.98%
7.01% +	3,040	3.62%	53,085,677.45	1.38%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</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%	16,496	19.63%	205,705,510.55	5.37%
20.01% - 30.00%	8,966	10.67%	237,218,499.88	6.19%
30.01% - 40.00%	8,602	10.24%	305,275,207.06	7.96%
40.01% - 50.00%	8,416	10.01%	358,692,639.09	9.36%
50.01% - 60.00%	7,859	9.35%	394,897,841.03	10.30%
60.01% - 70.00%	7,658	9.11%	430,170,820.02	11.22%
70.01% - 80.00%	6,873	8.18%	420,853,233.76	10.98%
80.01% - 90.00%	5,774	6.87%	388,269,978.34	10.13%
90.01% - 100.00%	5,071	6.03%	362,044,732.99	9.44%
100.00% +	8,324	9.90%	730,085,702.82	19.05%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</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%	5,559	6.61%	104,308,510.83	2.72%
20.01% - 30.00%	6,614	7.87%	193,603,925.44	5.05%
30.01% - 40.00%	8,880	10.57%	317,659,602.16	8.29%
40.01% - 50.00%	10,666	12.69%	453,293,257.57	11.83%
50.01% - 60.00%	12,120	14.42%	588,272,637.74	15.35%
60.01% - 70.00%	11,751	13.98%	600,509,886.10	15.67%
70.01% - 80.00%	13,620	16.21%	700,716,435.52	18.28%
80.01% - 90.00%	7,316	8.71%	427,049,219.19	11.14%
90.01% - 100.00%	6,678	7.95%	393,804,180.03	10.27%
100.00% +	835	0.99%	53,996,510.98	1.41%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>LOCATION OF PROPERTY</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Attica	35,378	42.10%	1,925,665,740.77	50.24%
Thessaloniki	12,842	15.28%	516,525,005.10	13.47%
Macedonia	9,058	10.78%	302,417,702.79	7.89%
Peloponnese	5,888	7.01%	240,144,833.02	6.26%
Thessaly	5,822	6.93%	199,995,311.51	5.22%
Sterea Ellada	4,233	5.04%	162,634,328.78	4.24%
Aegean Islands	2,095	2.49%	124,368,129.61	3.24%
Creta Island	2,936	3.49%	138,232,427.55	3.61%
Ionian Islands	1,328	1.58%	62,578,439.00	1.63%
Thrace	2,271	2.70%	77,518,922.60	2.02%
Epirus	2,188	2.60%	83,133,324.84	2.17%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>SEASONING</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 12	597	0.71%	39,975,779.66	1.04%
12 - 24	599	0.71%	36,851,525.51	0.96%
24 - 36	761	0.91%	41,612,434.44	1.09%
36 - 60	3,563	4.24%	133,225,510.55	3.48%
60 - 96	12,329	14.67%	643,445,795.91	16.79%
over 96	66,190	78.76%	2,938,103,119.49	76.65%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</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	71	0.08%	702,881.78	0.02%
5 - 10 years	2,585	3.08%	32,433,684.91	0.85%
10 - 15 years	19,284	22.95%	438,892,498.15	11.45%
15 - 20 years	18,701	22.25%	660,758,249.27	17.24%
20 - 25 years	16,228	19.31%	862,809,695.94	22.51%
25 - 30 years	15,788	18.79%	1,034,455,856.34	26.99%
30 - 35 years	5,085	6.05%	362,990,961.73	9.47%
35 years +	6,297	7.49%	440,170,337.43	11.48%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>REAL ESTATE TYPE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Flats	64,462	76.70%	2,770,634,998.74	72.28%
Houses	19,577	23.30%	1,062,579,166.82	27.72%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>LOAN PURPOSE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Construction	18,479	21.99%	867,830,996.90	22.64%
Purchase	41,359	49.21%	2,092,912,781.38	54.60%
Repair	18,363	21.85%	678,273,349.54	17.69%
Construction (re-mortgage)	244	0.29%	16,049,778.68	0.42%
Purchase (re-mortgage)	1,061	1.26%	56,772,684.32	1.48%
Repair (re-mortgage)	736	0.88%	39,021,602.83	1.02%
Equity Release	3,797	4.52%	82,352,971.90	2.15%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>INTEREST PAYMENT FREQUENCY</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
FA	83,631	99.51%	3,799,358,190.52	99.12%
Balloon	396	0.47%	31,318,484.46	0.82%
Inter_only	12	0.01%	2,537,490.57	0.07%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>INTEREST RATE TYPE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Floating	82,195	97.81%	3,779,643,144.70	98.60%
Fixed Converting to Floating	1,194	1.42%	44,985,040.89	1.17%
Fixed to Maturity	650	0.77%	8,585,979.97	0.22%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>INDEX TYPE (FLOATING)</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Libor 1 Month (CHF)	6,249	7.60%	545,428,239.63	14.43%
Libor 3 Months (CHF)	852	1.04%	80,791,975.32	2.14%
ECB Tracker	40,711	49.53%	1,738,564,049.39	46.00%
Euribor 1 Month	4,330	5.27%	234,113,143.18	6.19%
Euribor 3 Months	16,825	20.47%	900,225,211.15	23.82%
Libor 1 Month (Euro)	256	0.31%	5,695,184.58	0.15%
Eurobank OEK's Rate	1,039	1.26%	16,567,042.31	0.44%
Euribor 6 Months	21	0.03%	300,269.67	0.01%
TBank OEK's Rate	485	0.59%	5,581,161.87	0.15%
TBank GG Rate	58	0.07%	1,284,003.03	0.03%
Originator Rate	11,369	13.83%	251,092,864.57	6.64%
<b>Grand Total</b>	<b>82,195</b>	<b>100.00%</b>	<b>3,779,643,144.70</b>	<b>100.00%</b>

<b>INDEX TYPE (FIXED CONVERTING TO FLOATING)</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
ECB Tracker	241	20.18%	9,445,162.64	21.00%
Euribor 1 Month	275	23.03%	9,045,567.21	20.11%
Euribor 3 Months	172	14.41%	7,013,103.83	15.59%
Libor 1 Month (Euro)	1	0.08%	23,334.36	0.05%
Originator Rate	505	42.29%	19,457,872.85	43.25%
<b>Grand Total</b>	<b>1,194</b>	<b>100.00%</b>	<b>44,985,040.89</b>	<b>100.00%</b>

<b>FIXED CONVERTING TO FLOATING - END OF FIXED RATE PER.</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1 Jan 2016 - 31 Dec 2020	441	36.93%	13,819,962.55	30.72%
1 Jan 2021 +	753	63.07%	31,165,078.34	69.28%
<b>Grand Total</b>	<b>1,194</b>	<b>100.00%</b>	<b>44,985,040.89</b>	<b>100.00%</b>

<b>SUBSIDISED VS. NON-SUBSIDISED LOANS</b>				
Subsidised flag	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	81,622	97.12%	3,714,551,656.96	96.90%
Y	2,417	2.88%	118,662,508.60	3.10%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>SUBSIDISED LOANS</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Greek Government	113	4.68%	4,892,965.32	4.12%
OEK Subsidy	2,281	94.37%	112,998,566.91	95.23%
Greek Government & OEK Subsidy	23	0.95%	770,976.37	0.65%
<b>Grand Total</b>	<b>2,417</b>	<b>100.00%</b>	<b>118,662,508.60</b>	<b>100.00%</b>

<b>COMBINED LOANS</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	72,974	86.83%	3,497,537,418.34	91.24%
Y	11,065	13.17%	335,676,747.21	8.76%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>Preferential Rate Euro</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	80,312	95.57%	3,570,322,568.05	93.14%
Y	3,727	4.43%	262,891,597.50	6.86%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>STAFF LOANS</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	81,765	97.29%	3,667,047,057.12	95.67%
S	2,274	2.71%	166,167,108.44	4.33%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>ADD-ON LOANS</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	75,593	89.95%	3,599,460,315.55	93.90%
Y	8,446	10.05%	233,753,850.00	6.10%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>

<b>Top 15 Profession Euro</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Other Professions	23,801	28.32%	1,222,688,045.51	31.90%
Other Private Employees	14,197	16.89%	613,231,301.06	16.00%
Pensioner	13,716	16.32%	449,777,747.65	11.73%
Civil servant	7,114	8.47%	316,044,929.77	8.24%
Other Self employed	5,167	6.15%	284,638,437.06	7.43%
Unemployed	4,772	5.68%	173,458,856.45	4.53%
Bank employee	2,063	2.45%	145,496,779.15	3.80%
Civil Servant - Policeman	1,975	2.35%	102,761,764.07	2.68%
Teacher	2,250	2.68%	97,769,232.48	2.55%
Military personnel	1,859	2.21%	95,681,857.73	2.50%
Salesman	2,121	2.52%	80,039,209.04	2.09%
Housewife	2,043	2.43%	76,871,551.33	2.01%
Lawyers - Jurists	903	1.07%	65,282,712.57	1.70%
Accountant	1,185	1.41%	56,857,331.25	1.48%
Independent means	873	1.04%	52,614,410.42	1.37%
<b>Grand Total</b>	<b>84,039</b>	<b>100.00%</b>	<b>3,833,214,165.56</b>	<b>100.00%</b>