EUROBANK ERGASIAS S.A. Covered Bond II Programme Investor Report

Report No:



 Reporting Date:
 23/4/2019

 Period of Loan Data Reported:
 Starting Date
 Ending Date

 1/3/2019
 31/3/2019
 31/3/2019

 Servicer Provider:
 EUROBANK

 Issuer Event of Default:
 NO

 Covered Bond Event of Default:
 NO

107

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II

	Programme Details								
Series Issue Date ISIN Moody's Rating Original Balance Interest Rate Maturity									
Selles	Issue Dale	ISIN Mood	woody's Railing	(in Euro)	Interest Rate	Final	Extended Final		
3	8-Jun-10	XS0515809662	Ba2	720,000,000.00	Euribor 3M + 1,25%	22-Jul-19	22-Jul-20		
4	16-May-16	XS1410482951	Ba2	300,000,000.00	Euribor 3M + 1,25%	20-Feb-20	20-Feb-21		
5	19-Mar-18	XS1795267514	Ba2	150,000,000.00	Euribor 3M + 1,25%	20-Mar-20	20-Mar-21		
6	11-Jul-18	XS1855456106	Ba2	270,000,000.00	Euribor 3M + 1,25%	22-Jul-19	20-Jul-20		

1,440,000,000.00

Fixed Rate Bonds 0% Liability WAL (in years) 0.5

Series	Interest	Period			Current	Interest Accrued	Interest Paid	
Genes	Start date	End Date	Actual Days	Accrued Base	Interest Rate	Interest Accided	interest Faiu	
3	21-Jan-19	23-Apr-19	92	Act/360	0.9420%	1,699,263.34	1,699,263.34 *	
4	20-Feb-19	20-May-19	62	Act/360	0.9420%	486,700.00	-	
5	20-Mar-19	20-Jun-19	34	Act/360	0.9400%	133,166.67	-	
6	21-Jan-19	23-Apr-19	92	Act/360	0.9420%	649,980.00	649,980.00	

 * As of 10/04 we proceeded with the cancellation of 100mln out of ISIN XS0515809662

Summary Loan Portfolio - Status - Removals & Replenishments

Part 1 - Mortgage Asset Portfolio

		As at	31/3/2019			As at Previous Report	
-A-	MORTGAGE POOL SUMMARY INFO	CHF	EUR	Total € (Calculated using fixing F/X Rate)	CHF	EUR	Total € (Calculated using fixing F/X Rate)
A.1	Aggregate Current Principal O/S balance	381,138,346.12	1,646,991,168.26	1,987,871,542.22	388,016,977.21	1,669,471,427.53	2,011,789,007.78
A.2	Aggregate Current Principal O/S balance (Bucket<=3)	381,138,346.12	1,635,806,133.76	1,976,686,507.72	386,294,545.62	1,652,349,736.03	1,993,147,747.16
A.3	Aggregate Current Principal O/S balance (trimmed to 80% LTV limit & Bucket<=3)	321,937,392.04	1,339,876,022.58	1,627,808,579.63	328,437,896.93	1,352,643,294.58	1,642,398,827.8
A.4	Aggregate Original Principal O/S balance	443,791,954.88	2,581,051,582.26	3,024,843,537.14	449,978,093.95	2,608,949,570.02	3,058,927,663.9
A.5	Average Current Principal O/S balance	82,497.48	35,176.33	38,643.72	82,539.24	35,264.81	38,657.03
A.6	Average Original Principal O/S balance	96,058.86	55,125.94	58,802.19	95,719.65	55,109.73	58,778.0
A.7	Maximum Current Principal O/S balance	1,175,241.44	3,765,067.92	3,765,067.92	1,176,340.13	3,770,228.51	3,770,228.5
A.8	Maximum Original Principal O/S balance	1,175,000.00	5,000,000.00	5,000,000.00	1,175,000.00	5,000,000.00	5,000,000.0
A.9	Total Number of Loans	4,620.00	46,821.00	51,441.00	4,701.00	47,341.00	52,04
A.10	Weighted Average Seasoning (years)	11.90	9.87	10.22	11.84	9.80	10.1
A.11	Weighted Average Remaining Maturity (years)	15.39	17.64	17.26	15.42	17.70	17.3
A.12	Weighted Average Current Unindexed LTV percent (%)	84.17	85.79	85.51	83.23	85.93	85.4
A.13	Weighted Average Current Indexed LTV percent (%)	55.96	53.51	53.93	55.42	53.65	53.9
A.14	Weighted Average Original LTV percent (%)	66.22	72.90	71.75	66.05	72.87	71.7
A.15	Weighted Average Interest Rate - Total (%)	0.58	1.85	1.64	0.58	1.86	1.6
A.16	Weighted Average Interest Rate - (%) - Preferntial Rate	0.61	1.32	1.08	0.61	1.32	1.0
A.17	OS Principal of Perfoming Loans - 0-29 dpd (%)	94.99	91.58	92.16	94.16	90.14	90.8
A.18	OS Principal of In Arrears Loans - 30-59 dpd (%)	3.73	5.50	5.20	4.09	6.22	5.8
A.19	OS Principal of In Arrears Loans - 60-89 dpd (%)	1.28	2.24	2.07	1.31	2.61	2.3
A.20	OS Principal of In Arrears Loans - 90+ dpd (%)	0.00	0.68	0.56	0.44	1.03	0.9
A.21	FX Rate	1.1181	-	-	1.1335		

	Principal Receipts For Performing Or Delinquent / In Arrears Loans	As at 31/3/2019						
-B-		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	5,574	1,412,663.09	47,398	5,314,944.10	52,972	6,578,393.78	
B.2	Partial Prepayments	2	11,490.72	35	117,524.24	37	127,801.25	
B.3	Whole Prepayments	4	244,692.19	55	530,808.67	59	749,655.10	
B.4	Total Principal Receipts (B1+B2+B3)	-	1,668,846.00	-	5,963,277.01	-	7,455,850.13	

	Non-Principal Receipts For Performing			As at	31/3/2019		
-C-	Or Delinguent / In Arrears Loans		CHF		EUR		F/X Rate)
	Of Delinquent / In Arrears Loans	No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount
C.1	Interest From Installments	4,778	178,362.20	47,940	2,391,433.27	52,718	2,550,955.85
C.2	Interest From Overdues	2,301	1,547.24	20,790	15,201.94	23,091	16,585.75
C.3	Total Interest Receipts (C1+C2)	-	179,909.44	-	2,406,635.21	-	2,567,541.60
C.4	Levy 128 To Be Paid To Servicer (in case of an Event)	-	-	-	-	-	-
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Part 2 - Portfolio Status

		As at 31/3/2019						
-A-	Portfolio Status	CH	CHF		EUR		F/X Rate)	
		No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount	
A.1	Performing Loans	4,440	362,052,960.51	43,138	1,508,300,497.29	47,578	1,832,111,391.23	
A.2	Delinquent/In Arrears Loans 30 Day To 89 Days	180	19,085,385.61	3,365	127,505,636.47	3,545	144,575,116.49	
A.3	Totals (A1+ A2)	4,620	381,138,346.12	46,503	1,635,806,133.76	51,123	1,976,686,507.72	
A.4	In Arrears Loans 90 Days To 360 Days	0	0.00	318	11,185,034.50	318	11,185,034.50	
A.5	Denounced Loans	0	0.00	0	0.00	0	0.00	
A.6	Totals (A4+ A5)	0	0.00	318	11,185,034.50	318	11,185,034.50	

		As at 31/3/2019							
-B-	Breakdown of In Arrears Loans Number Of Days Past Due	CI	CHF		EUR		F/X Rate)		
		No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount		
B.1	30 Days < Installment <= 59 Days	131	14,199,987.89	2,427	90,633,949.46	2,558	103,334,054.90		
B.2	60 Days < Installment <= 89 Days	49	4,885,397.72	938	36,871,687.01	987	41,241,061.59		
B.3	Total (B1+B2=A4)	180	19,085,385.61	3,365	127,505,636.47	3,545	144,575,116.49		
B.4	90 Days < Installment <= 119 Days	0	0.00	313	10,922,472.93	313	10,922,472.93		
B.5	120 Days < Installment <= 360 Days	0	0.00	5	262,561.57	5	262,561.57		
B.6	Total (B4+B5=A4)	0	0.00	318	11,185,034.50	318	11,185,034.50		

Part 3 - Replenishment Loans - Removed Loans

ľ			At March-19						
	- A -	Loan Amounts During The Period	CHF		EUR		Total € (Calculated using fixing F/X Rate)		
		· · · · · · · · · · · · · · · · · · ·	Replenishment Loans	Removed Loans	Replenishment Loans	Removed Loans	Replenishment Loans	Removed Loans	
ſ	A.1	Total Outstanding Balance	0.00	5,495,198.06	0.00	17,868,357.62	0.00	22,783,122.01	
	A.2	Number of Loans	0	70	0	412	0	482	

III	Statutory Tests		as of 31/3/2019
	Outstanding Bonds Principal	4 440 000 000 00	
		1,440,000,000.00	
	Outstanding Accrued Interest on Bonds ¹ Total Bonds Amount	2,174,350.00 1,442,174,350.00	
		1,442,174,350.00	
	Current Outstanding Balance of Loans	1,987,871,542.22	
	A. Adjusted Outstanding Principal of Loans ²	1,627,808,579.63	
	B. Accrued Interest on Loans	3,427,744.20	
	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	3,651,666.67	
	Nominal Value (A+B+C+D-Z)	1,627,584,657.17	
	Bonds / Nominal Value Assets Percentage	1,550,725,107.53	
	Nominal Value Test Result		Pass
	Net Present Value Test		Pass
	Net Present Value	1,922,045,626.86	
	Net Present Value of Liabilities	1,450,478,192.63	
	Parallel shift +200bps of current interest rate curve		Pass
	Net Present Value	1,851,173,056.91	1000
	Net Present Value of Liabilities	1,447,755,906.43	
	Parallel shift -200bps of current interest rate curve	1,11,100,000.10	Pass
	Net Present Value	2,000,160,041.80	1 455
	Net Present Value Net Present Value	1,460,795,624.42	
		1,400,733,024.42	
	Interest Rate Coverage Test		Pass
	Interest expected to be received in respect of assets comprised in the Cover Pool during the 1st year	19,886,334.23	
	Interest due on all series of covered bonds during 1st year	8,817,690.36	
	Parameters		
	LTV Cap	80.00%	
	Asset Percentage BoG	95.00%	
	Asset Percentage ³	93.00%	
	Negative carry Margin	0.50%	
	regulate out y margin	0.0078	
	Reserve Ledger ⁴		
	Opening Balance	6,728,484.44	
	Required Reserve Amount	6,771,529.63	
	Amount credited to the account (payment to BoNY)	43,045.19	
	Available (Outstanding) Reserve Amount t	6,771,529.63	

Outstanding Accrued Interest on Bonds as at end date of data's reporting period
 The adjusted Outstanding Principal of Loans is the current Principle Balance adjusted to a maximum of the LTV cap of the indexed property value.
 The maximum asset percentage amented to 93% (from 95%) on 2016/03/07
 Co-Mingling Reserve replaced by Reserve Ledger on 2016/03/07 (opening balance: €2,877,302.53)

IV

Portfolio Stratification

	Portfolio St	ratifications		
LOAN CURRENCY				
	Num of Loans	% of loans	OS_Principal (in Euro)	% of OS_Principal
CHF	4,620	8.98%	340,880,373.96	17.15%
EUR Grand Total	46,821 51,441	91.02% 100.00%	1,646,991,168.26 1,987,871,542.22	82.85% 100.00%
	01,771	100.0076	.,	100.0078
ORIGINAL LOAN AMOUNT	Num of Loopo	% of loops	Dringing	% of Dringing
0 - 37.500	Num of Loans 24,834	% of loans 48.28%	Principal 489,779,299.43	% of Principal 16.19%
37.501 - 75.000	13,521	26.28%	736,971,243.69	24.36%
75.001 - 100.000 100.001 - 150.000	5,223 4,646	10.15% 9.03%	461,863,534.43	15.27% 19.10%
150.001 - 150.000	2,441	9.03%	577,660,210.20 463,744,743.01	15.33%
250.001 - 500.000	691	1.34%	225,947,368.47	7.47%
500.001 +	85	0.17%	68,877,137.91	2.28%
Grand Total	51,441	100.00%	3,024,843,537.14	100.00%
OUTSTANDING LOAN AMOUNT				
0 27 500	Num of Loans 34,180	% of loans 66.45%	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 37.500 37.501 - 75.000	10,278	19.98%	531,808,380.19 546,630,767.32	26.75% 27.50%
75.001 - 100.000	3,030	5.89%	261,288,025.30	13.14%
100.001 - 150.000 150.001 - 250.000	2,418 1,172	4.70% 2.28%	291,312,237.55 220,013,963.22	14.65% 11.07%
250.001 - 500.000	312	0.61%	99,737,489.84	5.02%
500.001 +	51	0.10%	37,080,678.78	1.87%
Grand Total	51,441	100.00%	1,987,871,542.22	100.00%
ORIGINATION DATE				
1000 2004	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1990-2004 2005	12,227 3,875	23.77% 7.53%	274,276,317.88 198,384,270.79	13.80% 9.98%
2006	5,561	10.81%	308,393,880.96	9.98%
2007	4,931	9.59%	277,094,611.02	13.94%
2008 2009	2,887 1,634	5.61% 3.18%	178,946,040.44 90,567,063.72	9.00% 4.56%
2010	1,624	3.16%	81,729,482.76	4.11%
2011	2,254	4.38%	79,819,072.58	4.02%
2012 2013	3,307 2,090	6.43% 4.06%	97,787,687.62 55,307,027.07	4.92% 2.78%
2014	674	1.31%	14,550,508.36	0.73%
2015	326	0.63%	8,232,626.66	0.41%
2016 2017	5,254 3,154	10.21% 6.13%	168,574,299.66 97,139,592.26	8.48% 4.89%
2018	1,578	3.07%	55,720,395.40	2.80%
2019	65	0.13%	1,348,665.03	0.07%
Grand Total	51,441	100.00%	1,987,871,542.22	100.00%
MATURITY DATE	NI (1			** (D: : E = E :
	Num of Loans 8.237	% of loans 16.01%	Principal Euro Equiv. 159.950.048.58	% of Principal Euro Equiv. 8.05%
MATURITY DATE 2016 - 2020 2021 - 2025	Num of Loans 8,237 9,332	16.01% 18.14%	Principal Euro Equiv. 159,950,048.58 202,999,612.90	% of Principal Euro Equiv. 8.05% 10.21%
2016 - 2020 2021 - 2025 2026 - 2030	8,237 9,332 7,748	16.01% 18.14% 15.06%	159,950,048.58 202,999,612.90 244,118,225.31	8.05% 10.21% 12.28%
2016 - 2020 2021 - 2025	8,237 9,332	16.01% 18.14%	159,950,048.58 202,999,612.90	8.05% 10.21%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045	8,237 9,332 7,748 5,877 6,522 5,588	16.01% 18.14% 15.06% 11.42% 12.68% 10.86%	159,950,048.58 202,999,612.90 244,118,225.31 268,956,715.11 377,862,968.78 296,245,624.56	8.05% 10.21% 12.28% 13.53% 19.01% 14.90%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 +	8,237 9,332 7,748 5,877 6,522 5,588 8,137	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82%	159,950,048.58 202,999,612.90 244,118,225.31 268,956,715.11 377,862,968.78 296,245,624.56 437,738,346.98	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total	8,237 9,332 7,748 5,877 6,522 5,588	16.01% 18.14% 15.06% 11.42% 12.68% 10.86%	159,950,048.58 202,999,612.90 244,118,225.31 268,956,715.11 377,862,968.78 296,245,624.56	8.05% 10.21% 12.28% 13.53% 19.01% 14.90%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 +	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,22	8.05% 10.21% 12.28% 13.53% 19.01% 22.02% 100.00%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total	8,237 9,332 7,748 5,877 6,522 5,588 8,137	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82%	159,950,048.58 202,999,612.90 244,118,225.31 268,956,715.11 377,862,968.78 296,245,624.56 437,738,346.98	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 299,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75	8.05% 10.21% 12.28% 13.53% 19.01% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023	16.01% 18.14% 15.06% 11.42% 12.88% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2038 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 90.01 - 120 months 120.01 - 150 months	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 299,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75	8.05% 10.21% 12.28% 13.53% 19.01% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 120.01 - 150 months 120.01 - 150 months	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.98%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 33,966,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 7.06%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 100 months 120.01 - 150 months 120.01 - 150 months	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.98% 43.35%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171.00 134,202,540,03 140,358,143,97 1,208,218,714,89	8.05% 10.21% 12.28% 13.53% 19.01% 22.02% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 7.06% 60.78%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 120.01 - 150 months 120.01 - 150 months 150.01 - 180 months 150.01 - 180 months over 180 months	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.98%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 33,966,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 7.06%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 100 months 120.01 - 150 months 120.01 - 150 months	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.98% 43.35% 100.00%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 7.06% 60.78% 100.00%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 40.01 - 90 months 90.01 - 120 months 150.01 - 130 months 150.01 - 180 months	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.32% 7.73% 6.04% 5.98% 43.35% 100.00% % of loans	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171.00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542.22 Principal Euro Equiv.	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 7.06% 60.78% 100.00% 100.00% % of Principal Euro Equiv.
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2044 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 90.01 - 120 months 120.01 - 150 months 150.01 - 180 months Grand Total ITEREST RATE 0.00% - 1.00% 1.01% - 2.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.98% 43.35% 100.00% % of loans 28.80% 29.44%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,286,70 780,027,364,97	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 6.75% 60.78% 60.78% 100.00% % of Principal Euro Equiv. 35.08% 39.24%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 40.01 - 60 months 60.01 - 90 months 120.01 - 120 months 150.01 - 120 months 150.01 - 180 months 150.01 - 180 months 150.01 - 180 months Grand Total INTEREST RATE 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 22,301 51,441 Num of Loans Num of Loans 14,814 15,143 4,881	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.98% 43.35% 100.00% % of loans % of loans 28.80% 29.44% 9.49%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542.22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 6.75% 6.75% 7.06% 60.78% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv. 35.08% 39.24% 8.87%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2044 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 90.01 - 120 months 120.01 - 150 months 150.01 - 180 months Over 180 months Grand Total INTEREST RATE 0.00% - 1.00% 1.01% - 2.00% 2.01% - 4.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.88% 43.35% 100.00% % of loans % of loans 28.80% 29.44% 9.49% 12.32%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,266,70 780,027,364,97 176,357,910,24 177,681,634,65	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 60.78% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.94%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 90.01 - 120 months 120.01 - 150 months 150.01 - 120 months 150.01 - 120 months 150.01 - 180 months 150.01 - 180 months INTEREST RATE 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,657 977	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.98% 43.35% 100.00% % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 1.90%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542.22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 6.75% 7.06% 60.78% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.84% 3.79% 1.42%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2044 - Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 90.01 - 120 months 120.01 - 150 months 90.01 - 120 months 150.01 - 180 months 00.01 - 180 months 150.01 + 300% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 7.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,667 977 1,698	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 43.35% 100.00% % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 1.90% 3.30%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542.22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,835,741,71 28,240,578,57 22,139,867,47	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 60.78% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.94% 3.79% 1.42% 1.42%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 90.01 - 120 months 120.01 - 150 months 150.01 - 120 months 150.01 - 120 months 150.01 - 180 months 150.01 - 180 months INTEREST RATE 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,657 977	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 7.73% 6.04% 5.98% 43.35% 100.00% % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 1.90%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,511 35,966,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542.22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 6.75% 7.06% 60.78% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.84% 3.79% 1.42%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 90.01 - 120 months 150.01 - 180 months 150.01 - 180 months 150.01 - 180 months Grand Total INTEREST RATE 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 6.01% - 7.00% 7.01% + Grand Total	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,667 977 1,698 1,936	16.01% 18.14% 15.06% 11.42% 12.88% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.32% 7.73% 6.04% 5.98% 43.35% 100.00% % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 3.30% 3.30% 3.30%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157,90	8.05% 10.21% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 6.75% 7.06% 60.78% 0.76% 8.07% 39.24% 8.87% 8.94% 8.87% 8.94% 1.42% 1.11% 1.54%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 120.01 - 150 months 150.01 - 180 months 150.01 + 180 months 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 6.01% - 7.00% 7.01% +	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,667 977 1,698 1,936	16.01% 18.14% 15.06% 11.42% 12.88% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.32% 7.73% 6.04% 5.98% 43.35% 100.00% % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 3.30% 3.30% 3.30%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157,90	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% 100.00% ************************************
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 40.01 - 60 months 60.01 - 90 months 150.01 - 180 months 150.01 - 180 months 150.01 - 180 months 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 5.01% - 7.00% 7.01% + Grand Total CURRENT LTV_Indexed 0.00% - 20.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,667 977 1,698 1,936 51,441	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 43.35% 100.00% % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 1.90% 3.30% 3.76% 100.00%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,222 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,266,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157.90 1,987,871,542,22	8.05% 10.21% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 1.81% 1.81% 1.81% 3.88% 6.75% 7.06% 60.78% 60.78% 100.00% % of Principal Euro Equiv. 35.08% 8.94% 8.94% 35.08% 1.42% 1.42% 1.41% 1.54% 1.00.00%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 40.01 - 60 months 150.01 - 120 months 150.01 - 130 months 150.01 - 180 months 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 6.01% - 7.00% 7.01% + Grand Total CURRENT LTV_ Indexed 0.00% - 20.00% 20.01% - 30.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 22,301 51,441 15,143 4,881 6,335 5,657 977 1,698 1,936 51,441 Num of Loans 12,757 3,392	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans % of loans % of loans % of loans % of loans % of loans 100.00% % of loans 100.00% % of loans % of loans	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542.22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157,90 1,987,871,542.22 Principal Euro Equiv.	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.87% 8.94% 1.11% 1.54% 1.00.00% % of Principal Euro Equiv. 6.41% 6.41% 3.99% 3.99%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 40.01 - 60 months 60.01 - 90 months 150.01 - 180 months 150.01 - 180 months 150.01 - 180 months 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 5.01% - 7.00% 7.01% + Grand Total CURRENT LTV_Indexed 0.00% - 20.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,667 977 1,698 1,936 51,441	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans 25.51% 3.57% 7.82% 43.35% 100.00% % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 1.90% 3.30% 3.76% 100.00%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,222 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,266,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157.90 1,987,871,542,22	8.05% 10.21% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 1.81% 1.81% 1.81% 3.88% 6.75% 7.06% 60.78% 60.78% 100.00% % of Principal Euro Equiv. 35.08% 8.94% 8.94% 35.08% 1.42% 1.42% 1.41% 1.54% 1.00.00%
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 40.01 - 60 months 60.01 - 90 months 150.01 - 120 months 150.01 - 120 months 150.01 - 120 months 150.01 - 130 months 150.01 - 100 months 150.01 - 20.00% 20.01% - 20.00% 20.01% - 30.00% 30.01% - 60.00% 150.01% - 60.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,657 977 1,698 1,936 51,441 Num of Loans 12,757 3,392 3,722 3,663	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans % of loans % of loans % of loans % of loans % of loans % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 3.30% 3.37% 100.00%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542.22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157,90 1,987,871,542.22 Principal Euro Equiv.	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv. % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.87% 8.87% 8.87% 39.24% 1100.00% % of Principal Euro Equiv. 1.54% 1.42% 1.11% 1.54% 100.00%
2016 - 2020 2024 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2044 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 90.01 - 120 months 120.01 - 150 months 150.01 - 180 months 0.01 - 120 months 150.01 - 180 months 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 5.01% - 7.00% 7.01% + Grand Total CURRENT LTV Indexed 0.00% - 20.00% 20.01% - 30.00% 30.01% - 40.00% 0.01% - 50.00% 20.01% - 70.00% 20.01% - 70.00% 20.01% - 70.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,657 977 1,698 1,936 1,936 1,936 1,936 1,936 3,722 3,722 3,621 3,663 3,466	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans % of loans % of loans 28.80% 29.44% 9.49% 12.32% 100.00% % of loans % o	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 33,968,950,75 777,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,266,70 780,027,364,97 176,357,910,24 177,687,910,24 177,687,910,24 177,687,910,24 177,687,910,24 177,687,910,24 177,687,910,24 177,687,910,24 177,687,910,24 177,687,157,90 1,987,871,542,22 Principal Euro Equiv.	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 6.0.78% 100.00% % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.94% 3.79% 1.42% 1.11% 1.54% 1.00.00% % of Principal Euro Equiv. 5.51% 6.41% 3.99% 5.51% 6.17% 7.30% 6.73% 7.30%
2016 - 2020 2024 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 120.01 - 150 months 150.01 - 180 months 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 6.01% - 7.00% 7.01% + Grand Total CURRENT LTV_ Indexed 0.00% - 20.00% 20.01% - 30.00% 30.01% - 40.00% 40.01% - 50.00% 50.01% - 60.00% 50.01% - 70.00% 70.01% - 80.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,667 977 1,698 1,936 51,441 Num of Loans	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans % of loans % of loans % of loans % of loans 100.00% % of loans 24.80% 6.59% 7.24% 7.73% 100.00%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542.22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542.22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157,90 1,987,871,542.22 Principal Euro Equiv. 127,477,794,744 79,403,310,46 109,581,249,64 122,716,929,58 145,077,547,84 151,525,956,94 164,667,030,73	8.05% 10.21% 10.21% 13.53% 19.01% 14.90% 22.02% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00% 30.00%
2016 - 2020 2024 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2044 - Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 90.01 - 120 months 120.01 - 150 months 150.01 - 180 months 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 5.01% - 6.00% 5.01% - 5.00% 5.01% - 6.00% 5.01% - 6.00% 5.01% - 6.00% 5.01% - 6.00% 5.01% - 7.00% 7.01% + Grand Total CURRENT LTV_Indexed 0.00% - 20.00% 20.01% - 50.00% 50.01% - 50.00% 50.01% - 70.00% 50.01% - 70.00% 50.01% - 70.00% 50.01% - 70.00% 50.01% - 70.00% 50.01% - 70.00% 50.01% - 70.00% </td <td>8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,657 977 1,698 1,936 51,441 Num of Loans 12,757 3,392 3,722 3,621 3,663 3,466 3,421 2,930 2,764</td> <td>16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans % of loa</td> <td>159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,286,70 78,0027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157,90 1,987,871,542,22 Principal Euro Equiv. 127,477,794,74 79,403,310,46 109,581,249,64 122,716,929,58 145,077,547,84 1552,596,94 164,667,03,73 156,990,340,07 158,283,831,19</td> <td>8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 00.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 6.75% 7.06% 60.78% 60.78% 60.78% 100.00% % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.94% 1.42% 1.42% 1.42% 1.45% 6.17% 5.51% 6.17% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 5</td>	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 3,109 3,074 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,657 977 1,698 1,936 51,441 Num of Loans 12,757 3,392 3,722 3,621 3,663 3,466 3,421 2,930 2,764	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans % of loa	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,22 Principal Euro Equiv. 275,740,222,51 35,968,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,358,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,286,70 78,0027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157,90 1,987,871,542,22 Principal Euro Equiv. 127,477,794,74 79,403,310,46 109,581,249,64 122,716,929,58 145,077,547,84 1552,596,94 164,667,03,73 156,990,340,07 158,283,831,19	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 00.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 6.75% 7.06% 60.78% 60.78% 60.78% 100.00% % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.94% 1.42% 1.42% 1.42% 1.45% 6.17% 5.51% 6.17% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.51% 6.17% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 7.30% 5.79% 5
2016 - 2020 2021 - 2025 2026 - 2030 2031 - 2035 2036 - 2040 2041 - 2045 2046 + Grand Total REMAIN. TIME TO MATURITY 0 - 40 months 40.01 - 60 months 60.01 - 90 months 120.01 - 120 months 120.01 - 130 months 150.01 - 180 months 150.01 - 180 months 150.01 - 180 months Grand Total INTEREST RATE 0.00% - 1.00% 1.01% - 2.00% 2.01% - 3.00% 3.01% - 4.00% 4.01% - 5.00% 5.01% - 6.00% 6.01% - 7.00% 2.0.0% 20.01% - 30.00% 30.01% - 40.00% 40.01% - 50.00% 50.01% - 60.00% 50.01% - 70.00% 50.01% - 80.00% 50.01% - 80.00% 50.01% - 90.00%	8,237 9,332 7,748 5,877 6,522 5,588 8,137 51,441 Num of Loans 13,123 1,837 4,023 3,974 22,301 51,441 Num of Loans 14,814 15,143 4,881 6,335 5,657 977 1,698 1,936 51,441 Num of Loans 12,757 3,392 3,722 3,621 3,663 3,466 3,421 2,930	16.01% 18.14% 15.06% 11.42% 12.68% 10.86% 15.82% 100.00% % of loans % of loans % of loans 25.51% 3.57% 7.32% 43.35% 100.00% % of loans 28.80% 29.44% 9.49% 12.32% 11.00% 3.30% 3.30% 3.76% 100.00% % of loans 24.80% 6.59% 7.42% 7.42% 6.57% 7.42% 6.57% 5.70% 5.70% 5.71% 5.71% 5.71% 5.71% 5.72% 5.82% 5.80% 5.82% 5.85% 5.82% 5.72%	159,950,048,58 202,999,612,90 244,118,225,31 268,956,715,11 377,862,968,78 296,245,624,56 437,738,346,98 1,987,871,542,22 Principal Euro Equiv. 275,740,222,51 35,966,950,75 77,098,799,06 116,284,171,00 134,202,540,03 140,355,143,97 1,208,218,714,89 1,987,871,542,22 Principal Euro Equiv. 697,363,286,70 780,027,364,97 176,357,910,24 177,681,634,65 75,385,741,71 28,240,578,57 22,139,867,47 30,675,157,90 1,987,871,542,22 Principal Euro Equiv. 127,477,794,74 19,403,310,46 109,581,249,64 122,716,929,58 145,077,547,84 151,525,956,94 164,667,030,73 156,990,340,07	8.05% 10.21% 12.28% 13.53% 19.01% 14.90% 22.02% 100.00% % of Principal Euro Equiv. 13.87% 1.81% 3.88% 5.85% 6.75% 7.06% 60.78% 100.00% % of Principal Euro Equiv. 35.08% 39.24% 8.87% 8.87% 8.87% 8.87% 1.11% 1.54% 1.54% 1.54% 1.54% 1.54% 3.99% 5.51% 6.17% 5.90% 5.

CURRENT LTV Unindexed				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	15,309	29.76%	197,212,448.75	9.92%
20.01% - 30.00%	6,146	11.95%	174,444,853.09	8.78%
30.01% - 40.00%	6,041	11.74%	229,097,016.33	11.52%
40.01% - 50.00%	5,644	10.97%	254,985,737.45	12.83%
50.01% - 60.00%	5,290	10.28%	281,020,585.44	14.14%
60.01% - 70.00%	5,395	10.49%	323,746,848.86	16.29%
70.01% - 80.00%	4,690	9.12%	305,474,079.76	15.37%
80.01% - 90.00%	1,914	3.72%	134,380,482.95	6.76%
90.01% - 100.00%	639	1.24%	48,967,850.92	2.46%
100.00% +	373	0.73%	38,541,638.67	1.94%
Grand Total	51,441	100.00%	1,987,871,542.22	100.00%
ORIGINAL LTV	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	5,862	11.40%	77,631,637.08	3.91%
20.01% - 30.00%	5,398	10.49%	102,735,447.92	5.17%
30.01% - 40.00%	5,472	10.43%	140,808,503.11	7.08%
40.01% - 50.00%	5,496	10.68%	184,244,651.52	9.27%
50.01% - 60.00%	5,121	9.96%	211,720,782.92	10.65%
	4,925	9.57%		11.22%
60.01% - 70.00% 70.01% - 80.00%	4,923	10.32%	222,948,508.50 281,609,711.22	14.17%
80.01% - 90.00%				
	4,881	9.49%	263,170,547.52	13.24%
90.01% - 100.00%	3,971	7.72%	269,371,996.09	13.55%
100.00% +	5,008	9.74%	233,629,756.34	11.75%
Grand Total	51,441	100.00%	1,987,871,542.22	100.00%
LOCATION OF PROPERTY				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Attica	21,959	42.69%	1,033,660,391.54	52.00%
Thessaloniki	7,252	14.10%	273,426,061.49	13.75%
Macedonia	5,307	10.32%	141,539,611.24	7.12%
Peloponnese	3,945	7.67%	125,989,905.89	6.34%
Thessaly	3,565	6.93%	96,205,646.09	4.84%
Sterea Ellada	2,887	5.61%	87,012,198.58	4.38%
Creta Island	1,892	3.68%	66,170,950.96	3.33%
Ionian Islands	772	1.50%	27,131,226.02	1.36%
Thrace	1,099	2.14%	34,348,601.49	1.73%
Epirus	1,335	2.60%	36,040,210.08	1.81%
Aegean Islands	1,428	2.78%	66,346,738.83	3.34%
Grand Total	51,441	100.00%	1,987,871,542.22	100.00%
SEASONING	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 12	1,264	2.46%	45,656,141.79	2.30%
12 - 24	1,801	3.50%	53,128,773.52	2.67%
24 - 36	6,426	12.49%	207,455,553.21	10.44%
36 - 60	1,317	2.56%	34,219,827.27	1.72%
60 - 96	7,374	14.33%	215,052,802.97	10.82%
over 96	33,259	64.65%	1,432,358,443.46	72.05%
		100.00%	1,987,871,542.22	100.00%
Grand Total	51,441			
	51,441			
Grand Total		0/ of loops	Dringing Furg Faulty	% of Dripping LEuro Equiv
LEGAL LOAN TERM	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
LEGAL LOAN TERM 0 - 5 years	Num of Loans 7,676	14.92%	238,205,557.67	11.98%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years	Num of Loans 7,676 1,172	14.92% 2.28%	238,205,557.67 11,421,004.97	11.98% 0.57%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years	Num of Loans 7,676 1,172 3,991	14.92% 2.28% 7.76%	238,205,557.67 11,421,004.97 61,412,888.36	11.98% 0.57% 3.09%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years	Num of Loans 7,676 1,172 3,991 5,961	14.92% 2.28% 7.76% 11.59%	238,205,557.67 11,421,004.97 61,412,888.36 162,294,630.47	11.98% 0.57% 3.09% 8.16%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years	Num of Loans 7,676 1,172 3,991 5,961 7,333	14.92% 2.28% 7.76% 11.59% 14.26%	238,205,557.67 11,421,004.97 61,412,888.36 162,294,630.47 282,242,165.90	11.98% 0.57% 3.09% 8.16% 14.20%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458	14.92% 2.28% 7.76% 11.59% 14.26% 20.33%	238,205,557.67 11,421,004.97 61,412,888.36 162,294,630.47 282,242,165.90 444,503,154.91	11.98% 0.57% 3.09% 8.16% 14.20% 22.36%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 10 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71%	238,205,557.67 11,421,004.97 61,412,888.36 162,294,630.47 282,242,165.90 444,503,154.91 291,556,466.40	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years +	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15%	238,205,557.67 11,421,004.97 61,412,888.36 162,294,630.47 282,242,165.90 444,503,154.91 291,556,466.40 496,235,673.54	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71%	238,205,557.67 11,421,004.97 61,412,888.36 162,294,630.47 282,242,165.90 444,503,154.91 291,556,466.40	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years +	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00%	238,205,557,67 11,421,004,97 61,412,888.36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans	14.92% 2.28% 7.76% 14.59% 20.33% 11.71% 17.15% 100.00%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22 Principal Euro Equiv.	11.98% 0.57% 8.16% 14.20% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv.
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 25 - 30 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018.20	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. 69.84%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total Flats Houses Grand Total	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00%	238,205,557,67 11,421,004,97 61,412,888.36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,660,524.02	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv. 30.16%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 25 - 20 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00%	238,205,557,67 11,421,004,97 61,412,888.36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,660,524.02 1,987,871,542.22	11.98% 0.57% 3.09% 8.16% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 14,403 51,441 Num of Loans	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00% 100.00%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542,22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 10 - 15 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00% 100.00%	238,205,557,67 11,421,004.97 61,412,888.36 162,294,630.47 282,242,165.90 444,503,154.91 291,556,466.40 496,235,673.54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018.20 599,560,524.02 1,987,871,542.22 Principal Euro Equiv. 384,466,737.85	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637	14.92% 2.28% 7.76% 11.59% 14.29% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00% 100.00%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.222 Principal Euro Equiv. 1,388,311,018,200 599,560,524.02 1,987,871,542.222 Principal Euro Equiv. 384,466,737,85 934,774,982,85	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 24.96% 30.06% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 23 - 35 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 14,403 51,441 Num of Loans 14,403 51,441 0 Num of Loans 19,637 10,560	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00% 100.00% % of loans 19.39% 38.17% 20.53%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22 Principal Euro Equiv. 1,388,311,018.20 599,560,524.02 1,987,871,542,22 Principal Euro Equiv. 384,466,737.85 934,774,982,85 417,429,666,99	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage)	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 100.00% % of loans 72.00% 28.00% 100.00% % of loans 19.39% 38.17% 20.53% 0.28%	238,205,557,67 11,421,004,97 61,412,888.36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524.02 1,987,871,542.22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666.99 8,107,215,98	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 30 - 35 years 35 years 55 rears + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage)	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 88.00% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,222 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542,222 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60	11.98% 0.57% 3.09% 8.16% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.68%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 23 - 35 years 33 years 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Purchase (re-mortgage) Repair (re-mortgage)	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 14,403 51,441 Num of Loans 14,403 10,560 10,560 146 675 482	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542,22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 00.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.68% 1.27%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction (re-mortgage) Purchase (re-mortgage) Repair (re-mortgage)	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,650 146 675 482 9,968	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 100.00% % of loans 72.00% 28.00% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31% 0.94%	238,205,557,67 11,421,004,97 61,412,888.36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524.02 1,987,871,542.22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 0.00% % of Principal Euro Equiv. % of Principal Euro Equiv. 19.34% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.68% 1.27% 9.28%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 12 - 20 years 20 - 25 years 20 - 25 years 23 - 30 years 33 - 35 years 33 years 35 years 35 years 4 Grand Total Flats Houses Grand Total Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Purchase (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Repair (re-mortgage)	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 14,403 51,441 Num of Loans 14,403 10,560 10,560 146 675 482	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542,22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 00.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.68% 1.27%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Requity Release	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,660 146 675 482 9,968 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31% 0.28% 1.31% 0.28% 1.31% 0.28% 1.31% 0.28%	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524.02 1,987,871,542.22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126.08	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 0.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.68% 1.27% 9.28% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 25 years 23 - 30 years 33 - 35 years 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase (re-mortgage) Repair Construction (re-mortgage) Repair (re-mortgage) Re	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 8.00% 100.00% % of loans 19.39% 3.17% 0.28% 1.31% 0.94% 19.38% 100.00%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542,22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542,22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 24.96% 0.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 1.68% 1.27% 9.28% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 20 - 25 years 25 - 30 years 25 - 30 years 30 - 35 years 33 - 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Equity Release Grand Total INTEREST PAYMENT FREQUENCY FA	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 100.00% % of loans % of loans 19.39% 38.17% 20.02% 1.31% 0.28% 1.31% 0.28% 1.31% 0.28% 1.31% 0.94% 19.38% 100.00%	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542.22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542.22 Principal Euro Equiv. 1,696,063,844,43	11.98% 0.57% 3.09% 8.16% 22.36% 14.67% 24.96% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.68% 1.27% 9.28% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 25 - 30 years 30 - 35 years 33 - 35 years 33 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Purchase (re-mortgage) Purchase (re-mortgage) Repair (re-mortgage) Repai	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31% 0.94% 1.31% 0.94% 1.31% 0.94% 1.31% 1.9.38%	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542.22 Principal Euro Equiv. 384,466,773,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542.22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 24.96% 30.06% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.88% 1.27% 9.28% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 20 - 25 years 25 - 30 years 25 - 30 years 30 - 35 years 33 - 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Equity Release Grand Total INTEREST PAYMENT FREQUENCY FA	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 100.00% % of loans % of loans 19.39% 38.17% 20.02% 1.31% 0.28% 1.31% 0.28% 1.31% 0.28% 1.31% 0.94% 19.38% 100.00%	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542.22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542.22 Principal Euro Equiv. 1,696,063,844,43	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 30.06% % of Principal Euro Equiv. 96.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.68% 9.28% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 5 - 10 years 15 - 20 years 25 - 30 years 25 - 30 years 30 - 35 years 33 - 35 years 33 - 35 years Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Equity Release Grand Total INTEREST PAYMENT FREQUENCY FA Balloon Grand Total	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31% 0.94% 1.31% 0.94% 1.31% 0.94% 1.31% 1.9.38%	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542.22 Principal Euro Equiv. 384,466,773,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542.22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 30.16% 09.84% 30.16% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 1.27% 9.28% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 20 - 25 years 25 - 30 years 25 - 30 years 30 - 35 years 33 - 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Purchase (re-mortgage) Purchase (re-mortgage) Repair (re-m	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441 Num of Loans	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31% 0.34% 1.31% 0.94% 1.31% 0.94% 1.31% 1.31% 1.31% 1.9.38% 100.00%	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524.02 1,987,871,542.22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542.22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 14.67% 22.36% 14.67% 24.96% 30.16% 0.84% 30.16% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 19.34% 47.02% 21.00% 0.41% 1.68% 1.27% 9.28% 30.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 5 - 10 years 15 - 20 years 25 - 30 years 25 - 30 years 30 - 35 years 33 - 35 years 33 - 35 years Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Equity Release Grand Total INTEREST PAYMENT FREQUENCY FA Balloon Grand Total	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31% 0.94% 1.31% 0.94% 1.31% 0.94% 1.31% 1.9.38%	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542.22 Principal Euro Equiv. 384,466,773,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542.22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 24.96% 30.06% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.88% 1.27% 9.28% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 10 - 15 years 11 - 20 years 20 - 25 years 20	Num of Loans 7.676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441 Num of Loans Num of Loans 10,560 146 675 482 9,968 51,441 Num of Loans Num of Loans 10,560 141,765 9,676 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 8.00% 100.00% % of loans 19.39% 3.817% 20.53% 0.28% 1.31% 1.31% 1.31% 1.31% 1.31% 1.31% 1.31% 1.31% 1.31% 1.31% 1.38% 1.000% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.38% 1.39% 1.38% 1.39% 1.38% 1.39% 1.38% 1.39% 1.38% 1.39% 1.38% 1.39% 1.38% 1.0000% 1.38% 1.0000% 1.38% 1.0000% 1.38% 1.0000% 1.38% 1.0000% 1.38% 1.0000% 1.38% 1.0000% 1.38% 1.0000% 1.0000% 1.38% 1.0000% 1.0000% 1.0000% 1.0000% 1.000% 1.0000% 1.0000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000%	238,205,557,67 11,421,004,97 61,412,888,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542,22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542,22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542,22 Principal Euro Equiv. 1,696,063,844,43 291,807,697,79 1,987,871,542,22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 24.96% 0.00% % of Principal Euro Equiv. 69.84% 30.16% 47.02% 21.00% 0.41% 1.68% 1.27% 9.28% 100.00% % of Principal Euro Equiv. 85.32% 14.68% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase (re-mortgage) Papair Construction (re-mortgage) Repair (re-mortgage) Equity Release Grand Total INTEREST PAYMENT FREQUENCY FA Balloon Grand Total INTEREST RATE TYPE Floating	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441 Num of Loans 146 675 482 9,968 51,441 Num of Loans 146 675 9,676 51,441 Num of Loans 141 Num of Loans 41,765 9,676 51,441 Num of Loans 48,931	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 100.00% % of loans 72.00% 28.00% 28.00% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31% 0.28% 1.32%1.32% 1.32% 1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32% 1.32%1.32% 1.32% 1.32% 1.32% 1.32%1.32% 1.32% 1.32% 1.32% 1.32% 1.32% 1.32%1.32% 1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32%1.32% 1.32%1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32% 1.32%1.32% 1.32%1.32% 1.32%1.32% 1.32%1.32% 1.32%1.3	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524,02 1,987,871,542.22 Principal Euro Equiv. 384,466,737,85 934,774,982,85 417,429,666,99 8,33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542.22 Principal Euro Equiv. 1,696,063,844,43 291,807,697,79 1,987,871,542,22	11.98% 0.57% 3.09% 8.16% 14.20% 22.36% 14.67% 24.96% 30.16% 30.16% 100.00% % of Principal Euro Equiv. 19.34% 47.02% 21.00% 0.41% 1.68% 1.27% 9.28% 100.00% % of Principal Euro Equiv. 85.32% 14.68% 100.00%
LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 25 years 20 - 35 years 30 - 35 years 33 - 35 years 33 - 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Repair (re-mortg	Num of Loans 7,676 1,172 3,991 5,961 7,333 10,458 6,026 8,824 51,441 Num of Loans 37,038 14,403 51,441 Num of Loans 9,973 19,637 10,560 146 675 482 9,968 51,441 Num of Loans 41,765 9,676 9,676 51,441 Num of Loans 41,765 9,676 51,441	14.92% 2.28% 7.76% 11.59% 14.26% 20.33% 11.71% 17.15% 100.00% % of loans 72.00% 28.00% 100.00% % of loans 19.39% 38.17% 20.53% 0.28% 1.31% 0.94% 1.31% 1.31% 1.31% 1.93% 100.00% % of loans 81.19% 1.81% 100.00%	238,205,557,67 11,421,004,97 61,412,883,36 162,294,630,47 282,242,165,90 444,503,154,91 291,556,466,40 496,235,673,54 1,987,871,542.22 Principal Euro Equiv. 1,388,311,018,20 599,560,524.02 1,987,871,542.22 Principal Euro Equiv. 384,466,737.85 934,774,982.85 417,429,666,99 8,107,215,98 33,394,575,60 25,160,236,87 184,538,126,08 1,987,871,542.22 Principal Euro Equiv. 1,696,063,844,43 291,807,687.79 1,987,871,542.22 Principal Euro Equiv.	11.98% 0.57% 3.09% 8.16% 22.36% 14.20% 22.36% 14.67% 0.4.96% 30.16% 30.16% 30.16% 100.00% % of Principal Euro Equiv. 69.84% 30.16% 100.00% % of Principal Euro Equiv. 85.32% 100.00% % of Principal Euro Equiv. 85.32% 14.68% 100.00%

Fixed rate assets3.57%Asset WAL (in years)8.17

INDEX TYPE (FLOATING)				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Libor 1 Month (CHF)	2,849		240,539,091.23	12.55%
Libor 3 Months (CHF)	1,029		67,118,211.07	3.50%
ECB Tracker	10,763		520,175,291.59	27.14%
Euribor 1 Month	2,727		159,485,828.17	8.32%
Euribor 3 Months	14,892		576,189,900.43	30.06%
Libor 1 Month (Euro)	119		2,212,535.01	0.12%
Eurobank OEK's Rate	198		2,892,043.93	0.15%
Euribor 6 Months	3		47,549.70	0.00%
TBank OEK's Rate TBank GG Rate	60 14		678,466.21	0.04%
Originator Rate	16,277	0.03%	156,148.79 347,339,613.30	18.12%
Grand Total	48,931	100.00%	1,916,834,679.43	100.00%
	40,331	100.00 /8	1,310,034,073.43	100.00 %
INDEX TYPE (FIXED CONVERTING TO FL	OATING) Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Libor 1 Month (CHF)	TNUIL OF LOARS		306,998.72	0.45%
Libor 3 Months (CHF)	84		3.258.745.73	4.72%
ECB Tracker	77	3.34%	4,017,968.02	5.82%
Euribor 1 Month	475		13,665,872.60	19.81%
Euribor 3 Months	1,556		42,490,126.68	61.60%
Originator Rate	109		5,238,726.35	7.59%
Grand Total	2,308	100.00%	68,978,438.10	100.00%
FIXED CONVERTING TO FLOATING - END				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1 Jan 2016 - 31 Dec 2020	237	10.27%	8,575,556.98	12.43%
1 Jan 2021 +	2,071	89.73%	60,402,881.12	87.57%
Grand Total	2,308	100.00%	68,978,438.10	100.00%
SUBSIDISED VS. NON-SUBSIDISED LOAN Subsidised flag	IS Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	51,408		1,986,225,122.59	% of Principal Euro Equiv. 99.92%
Y	33		1,646,419.63	0.08%
Grand Total	51,441		1,987,871,542.22	100.00%
	• .,		.,,	
SUBSIDISED LOANS		av. (1		* (D: : E E :
Oreal: Orean and	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Greek Government	5		145,120.39	8.81%
OEK Subsidy Grand Total	28		1,501,299.24 1,646,419.63	91.19% 100.00%
Grand Total	33	100.00%	1,040,419.03	100.00%
COMBINED LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	28,555	55.51%	1,279,854,385.64	64.38%
Y	22,886	44.49%	708,017,156.57	35.62%
Grand Total	51,441	100.00%	1,987,871,542.22	100.00%
Preferential Rate Euro				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	49,465		1,834,479,259.76	92.28%
Y	1,976		153,392,282.45	7.72%
Grand Total	51,441	100.00%	1,987,871,542.22	100.00%
STAFF LOANS	Num of Loone	% of loops	Dringing Furg Faulty	% of Bringing Furg Faulty
N	Num of Loans 49.128		Principal Euro Equiv. 1.831.909.168.52	% of Principal Euro Equiv. 92.15%
C	2,313		155,962,373.69	7.85%
Grand Total	51,441		1,987,871,542.22	100.00%
			,,	
ADD-ON LOANS				
N	Num of Loans	% of loans 89.21%	Principal Euro Equiv.	% of Principal Euro Equiv.
Y Y	45,889 5,552	89.21%	1,829,117,547.71 158,753,994,51	92.01% 7.99%
Grand Total	51,441		1,987,871,542.22	100.00%
OCCUPANCY TYPES	Num of Loo	0/ - f	Dringing Laws 5	W of Dringing (5 5
Owner occupied	Num of Loans	% of loans 96.92%	Principal Euro Equiv. 1,917,187,841.02	% of Principal Euro Equiv.
	49,857 1,449			96.44%
Second home/Holiday houses Buy-to-let/Non-Owner occupied	1,449		66,139,714.46 2,746,368.00	3.33% 0.14%
Other	56		2,740,308.00	0.14%
Grand Total	51,441		1,987,871,542.22	100.00%
Top 15 Profession Euro	Num of Log	% of loops	Dringing Furr	9/ of Dringing! Surg For
Other Employees	Num of Loans 12,345		Principal Euro Equiv.	% of Principal Euro Equiv. 29.84%
Pensioner	12,345		593,149,237.71 259,080,293.63	29.84%
Other Private Employees	6,311		263,533,335.04	13.03%
Unemployed	5,213		163,640,674.42	8.23%
Civil Servant	4,857		143,360,204.68	7.21%
Other Self Employed	3,326		159,695,227.17	8.03%
Bank Employee	1,845		124,922,946.12	6.28%
Housewife	1,398		46,134,910.94	2.32%
Teacher	1,124		37,469,438.79	1.88%
Salesman	1,082		41,758,130.65	2.10%
-	891	1.73%	23,521,988.03	1.18%
				4.070/
Civil Servant - Policeman	803		39,195,568.58	1.97%
Farmer Civil Servant - Policeman Civil Servant - Primary School Teachers	803 793	1.54%	21,123,603.17	1.06%
Civil Servant - Policeman Civil Servant - Primary School Teachers Independent Means	803 793 678	1.54% 1.32%	21,123,603.17 37,591,011.91	1.06% 1.89%
Civil Servant - Policeman Civil Servant - Primary School Teachers	803 793	1.54% 1.32% 1.28%	21,123,603.17	1.06%