

Report No: **47**  
Reporting Date: **21/11/2022**

Period of Loan Data Reported:	Starting Date	Ending Date
	<b>01/10/2022</b>	<b>31/10/2022</b>

Servicer Provider: **EUROBANK**  
Issuer Event of Default: **NO**  
Covered Bond Event of Default: **NO**

**I Programme Details** as of 21/11/2022

Series	Issue Date	ISIN	S&P 's Rating	Current Balance (in Euro)	Interest Rate	Maturity	
						Final	Extended Final
1	18-Oct-18	XS1896804066	A	500,000,000.00	Euribor 3M + 0,50%	20-Oct-23	20-Oct-73
2	16-Nov-18	XS1900633212	A	500,000,000.00	Euribor 3M + 0,50%	20-Nov-23	20-Nov-73
3	16-Nov-18	XS1910934535	A	500,000,000.00	Euribor 3M + 0,50%	22-Jan-24	22-Jan-74
				<b>1,500,000,000.00</b>			

Fixed Rate Bonds **0%**  
Liability WAL (in years) **1.10**

Series	Interest Period		Actual Days	Accrued Base	Current Interest Rate	Interest Accrued	Interest Paid
	Start date	End Date					
1	20-Oct-22	20-Jan-23	32	Act/360	1.9560%	869,333.33	-
2	22-Aug-22	21-Nov-22	91	Act/360	0.8910%	1,126,125.00	1,126,125.00
3	20-Oct-22	20-Jan-23	32	Act/360	1.9560%	869,333.33	-

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

**Part 1 - Mortgage Asset Portfolio**

-A-	MORTGAGE POOL SUMMARY INFO	As of 31/10/2022			Previous Report		
		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	219,475,851.22	1,629,311,712.20	1,850,446,071.11	223,997,665.05	1,653,083,871.82	1,887,366,546.28
A.2	Aggregate Current Principal O/S balance ( Bucket<=3)	219,475,851.22	1,627,991,904.48	1,849,126,263.39	223,997,665.05	1,651,640,745.00	1,885,923,419.46
A.3	Aggregate Current Principal O/S balance (trimmed to 80% LTV limit & Bucket<=3)	212,062,398.95	1,617,557,290.95	1,831,222,176.54	214,487,512.54	1,640,935,014.46	1,865,270,871.11
A.4	Aggregate Original Principal O/S balance	361,775,249.52	3,317,051,700.08	3,678,826,949.60	366,923,453.68	3,349,739,741.12	3,716,663,194.80
A.5	Average Current Principal O/S balance	67,697.67	34,996.06	37,158.30	68,188.03	35,171.25	37,532.64
A.6	Average Original Principal O/S balance	111,590.14	71,247.11	73,873.51	111,696.64	71,269.54	73,910.50
A.7	Maximum Current Principal O/S balance	675,627.44	980,234.09	980,234.09	677,576.78	4,863,976.14	4,863,976.14
A.8	Maximum Original Principal O/S balance	1,160,000.00	2,000,000.00	2,000,000.00	1,160,000.00	5,000,000.00	5,000,000.00
A.9	Total Number of Loans	3,242	46,557	49,799	3,285	47,001	50,286
A.10	Weighted Average Seasoning (years)	15.93	13.26	13.58	15.8	13.2	13.5
A.11	Weighted Average Remaining Maturity (years)	13.06	15.42	15.14	13.10	15.48	15.19
A.12	Weighted Average Current Indexed LTV percent (%)	58.99	44.55	46.28	61.46	44.73	46.80
A.13	Weighted Average Current Unindexed LTV percent (%)	46.96	38.21	39.26	48.97	38.39	39.70
A.14	Weighted Average Original LTV percent (%)	63.84	64.55	64.47	64.00	64.48	64.42
A.15	Weighted Average Interest Rate - Total (%)	1.26	3.36	3.11	1.13	2.75	2.55
A.16	Weighted Average Interest Rate - (%) - Preferential Rate	1.17	2.34	1.88	1.04	1.63	1.39
A.17	OS Principal of Performing Loans - 0-29 dpd (%)	98.33	92.17	92.90	99.05	92.43	93.25
A.18	OS Principal of In Arrears Loans - 30-59 dpd (%)	1.50	7.14	6.47	0.68	6.85	6.09
A.19	OS Principal of In Arrears Loans - 60-89 dpd (%)	0.17	0.61	0.56	0.27	0.63	0.59
A.20	OS Principal of In Arrears Loans - 90+ dpd (%)		0.08	0.07		0.09	0.08
A.21	FX Rate	0.9925			0.9561		

-B-	Principal Receipts For Performing Or Delinquent / In Arrears Loans	As of 31/10/2022					
		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	4,688	1,826,561.86	58,158	11,348,422.69	62,846	13,260,740.89
B.2	Partial Prepayments	12	335,473.88	112	982,523.72	124	1,325,422.21
B.3	Whole Prepayments	13	332,159.37	144	2,895,615.24	157	3,249,655.83
B.4	<b>Total Principal Receipts (B1+B2+B3)</b>	-	<b>2,494,195.11</b>	-	<b>15,226,561.65</b>	-	<b>17,835,818.94</b>

-C-	Non-Principal Receipts For Performing Or Delinquent / In Arrears Loans	As of 31/10/2022					
		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	3,598	205,967.65	51,352	3,704,247.98	54,950	3,911,772.06
C.2	Interest From Overdues	1,513	891.30	11,230	7,404.66	12,743	8,302.70
C.3	<b>Total Interest Receipts (C1+C2)</b>	-	<b>206,858.95</b>	-	<b>3,711,652.64</b>	<b>67,693</b>	<b>3,920,074.76</b>
C.4	Levy 128 To Be Paid To Servicer (in case of an Event)					-	-

## Part 2 - Portfolio Status

-A-	Portfolio Status	As of 31/10/2022					
		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	3,195	215,820,718.13	41,506	1,501,662,750.27	44,701	1,719,114,355.44
A.2	Delinquent/In Arrears Loans 30 Day To 89 Days	47	3,655,133.09	5,014	126,329,154.21	5,061	130,011,907.95
A.3	<b>Totals (A1+ A2)</b>	<b>3,242</b>	<b>219,475,851.22</b>	<b>46,520</b>	<b>1,627,991,904.48</b>	<b>49,762</b>	<b>1,849,126,263.39</b>
A.4	In Arrears Loans 90 Days To 360 Days	0	0.00	37	1,319,807.72	37	1,319,807.72
A.5	Denounced Loans	0	0.00	0	0.00	0	0.00
A.6	<b>Totals (A4+ A5)</b>	<b>0</b>	<b>0.00</b>	<b>37</b>	<b>1,319,807.72</b>	<b>37</b>	<b>1,319,807.72</b>

-B-	Breakdown of In Arrears Loans Number Of Days Past Due	As of 31/10/2022					
		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	41	3,281,536.70	4,679	116,339,090.44	4,720	119,645,424.65
B.2	60 Days < Installment <= 89 Days	6	373,596.39	335	9,990,063.77	341	10,366,483.31
B.3	<b>Total (B1+B2=A4)</b>	<b>47</b>	<b>3,655,133.09</b>	<b>5,014</b>	<b>126,329,154.21</b>	<b>5,061</b>	<b>130,011,907.95</b>
B.4	90 Days < Installment <= 119 Days	0	0.00	36	1,290,456.58	36	1,290,456.58
B.5	120 Days < Installment <= 360 Days	0	0.00	1	29,351.14	1	29,351.14
B.6	<b>Total (B4+B5=A4)</b>	<b>0</b>	<b>0.00</b>	<b>37</b>	<b>1,319,807.72</b>	<b>37</b>	<b>1,319,807.72</b>

## Part 3 - Replenishment Loans - Removed Loans

-A-	Loan Amounts During The Period	As of 31/10/2022					
		CHF		EUR		Total € (Calculated using fixing F/X Rate)	
		Replenishment Loans	Removed Loans	Replenishment Loans	Removed Loans	Replenishment Loans	Removed Loans
A.1	Total Outstanding Balance	0.00	2,027,417.43	0.00	8,625,248.45	0.00	10,667,986.41
A.2	Number of Loans	0	30	0	267	0	297



## Statutory Tests

as of 31/10/2022

Outstanding Bonds Principal	1,500,000,000.00	
Outstanding Accrued Interest on Bonds <sup>1</sup>	1,530,625.00	
<b>Total Bonds Amount</b>	<b>1,501,530,625.00</b>	
Current Outstanding Balance of Loans	1,850,446,071.11	
A. Adjusted Outstanding Principal of Loans <sup>2</sup>	1,831,222,176.54	
B. Accrued Interest on Loans	5,362,661.83	
C. Outstanding Principal & accrued Interest of Marketable Assets	0.00	
D. Aggregate Amount standing to the Credit of Trans.Account - excl. Commingling Res.	0.00	
Z. WAV CB maturity x OS principal amount x Neg. Carry Factor	8,243,055.56	
<b>Nominal Value (A+B+C+D-Z)</b>	<b>1,828,341,782.82</b>	
Bonds / Nominal Value Assets Percentage	1,735,873,554.91	
<b>Nominal Value Test Result</b>		<b>Pass</b>
<b>Net Present Value Test</b>		<b>Pass</b>
Net Present Value	2,071,094,019.79	
Net Present Value of Liabilities	1,508,222,702.95	
<i>Parallel shift +200bps of current interest rate curve</i>		<i>Pass</i>
<i>Net Present Value</i>	2,016,371,999.32	
<i>Net Present Value of Liabilities</i>	1,503,998,819.07	
<i>Parallel shift -200bps of current interest rate curve</i>		<i>Pass</i>
<i>Net Present Value</i>	2,138,331,772.34	
<i>Net Present Value of Liabilities</i>	1,512,934,989.17	
<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	71,017,698.07	
Interest due on all series of covered bonds during 1st year	42,893,848.72	
<b>Parameters</b>		
LTV Cap	80.00%	
Asset Percentage	86.5%	
Negative carry Margin	0.50%	
<b>Reserve Ledger</b>		
Opening Balance	35,840,041.65	
Required Reserve Amount	43,532,783.54	
Amount credited to the account (payment to BoNY)	7,692,741.89	
Available (Outstanding) Reserve Amount t	43,532,783.54	

<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.

## IV

## Portfolio Stratifications

LOAN CURRENCY				
	Num of Loans	% of loans	OS_Principal (in Euro)	% of OS_Principal
CHF	3,242	6.51%	221,134,358.91	11.95%
EUR	46,557	93.49%	1,629,311,712.20	88.05%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

ORIGINAL LOAN AMOUNT				
	Num of Loans	% of loans	Principal	% of Principal
0 - 37.500	13,027	26.16%	315,691,452.06	8.58%
37.501 - 75.000	18,848	37.85%	1,069,303,946.16	29.07%
75.001 - 100.000	7,926	15.92%	706,288,808.29	19.20%
100.001 - 150.000	6,684	13.42%	827,648,388.36	22.50%
150.001 - 250.000	2,604	5.23%	492,751,840.44	13.39%
250.001 - 500.000	628	1.26%	205,223,122.98	5.58%
500.001 +	82	0.16%	61,919,391.31	1.68%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>3,678,826,949.60</b>	<b>100.00%</b>

OUTSTANDING LOAN AMOUNT				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 37.500	32,105	64.47%	553,126,220.09	29.89%
37.501 - 75.000	12,089	24.28%	637,107,609.65	34.43%
75.001 - 100.000	2,893	5.81%	249,339,136.71	13.47%
100.001 - 150.000	1,880	3.78%	225,420,750.09	12.18%
150.001 - 250.000	653	1.31%	120,518,105.99	6.51%
250.001 - 500.000	159	0.32%	51,983,918.39	2.81%
500.001 +	20	0.04%	12,950,330.19	0.70%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

ORIGINATION DATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1990-2004	12,880	25.86%	297,680,814.32	16.09%
2005	4,910	9.86%	203,568,831.77	11.00%
2006	7,130	14.32%	305,976,470.78	16.54%
2007	5,781	11.61%	242,074,772.87	13.08%
2008	4,410	8.86%	146,642,618.89	7.92%
2009	2,745	5.51%	95,567,833.05	5.16%
2010	2,570	5.16%	98,261,712.32	5.31%
2011	1,540	3.09%	53,071,748.70	2.87%
2012	1,241	2.49%	41,257,176.26	2.23%
2013	972	1.95%	30,198,894.68	1.63%
2014	367	0.74%	11,520,107.31	0.62%
2015	205	0.41%	8,226,379.04	0.44%
2016	243	0.49%	12,252,089.70	0.66%
2017	473	0.95%	23,500,724.04	1.27%
2018	741	1.49%	37,632,240.18	2.03%
2019	491	0.99%	27,930,895.91	1.51%
2020	469	0.94%	33,628,929.02	1.82%
2021	1,935	3.89%	131,800,736.65	7.12%
2022	696	1.40%	49,653,095.62	2.68%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

MATURITY DATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
2022 - 2025	6,904	13.86%	62,221,977.84	3.36%
2026 - 2030	14,563	29.24%	320,121,679.83	17.30%
2031 - 2035	10,676	21.44%	409,407,444.86	22.12%
2036 - 2040	8,053	16.17%	418,647,305.25	22.62%
2041 - 2045	4,169	8.37%	255,975,488.71	13.83%
2046 +	5,434	10.91%	384,072,174.62	20.76%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

REMAIN. TIME TO MATURITY				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 40 months	7,241	14.54%	68,560,529.51	3.71%
40.01 - 60 months	4,512	9.06%	71,378,882.69	3.86%
60.01 - 90 months	6,378	12.81%	147,542,357.60	7.97%
90.01 - 120 months	8,315	16.70%	264,373,757.93	14.29%
120.01 - 150 months	3,840	7.71%	153,025,276.46	8.27%
150.01 - 180 months	6,062	12.17%	298,173,366.66	16.11%
over 180 months	13,451	27.01%	847,391,900.26	45.79%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

INTEREST RATE				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 1.00%	674	1.35%	67,443,756.93	3.64%
1.01% - 2.00%	3,481	6.99%	202,624,107.72	10.95%
2.01% - 3.00%	22,908	46.00%	838,619,192.06	45.32%
3.01% - 4.00%	7,353	14.77%	333,246,529.09	18.01%
4.01% - 5.00%	10,732	21.55%	287,284,329.09	15.53%
5.01% - 6.00%	2,384	4.79%	83,304,785.63	4.50%
6.01% - 7.00%	1,100	2.21%	20,426,541.77	1.10%
7.01% +	1,167	2.34%	17,496,828.82	0.95%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

CURRENT LTV_Indexed				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	16,870	33.88%	242,570,690.39	13.11%
20.01% - 30.00%	8,052	16.17%	245,452,250.86	13.26%
30.01% - 40.00%	7,075	14.21%	292,242,542.85	15.79%
40.01% - 50.00%	6,032	12.11%	302,502,035.56	16.35%
50.01% - 60.00%	4,676	9.39%	275,912,732.32	14.91%
60.01% - 70.00%	3,410	6.85%	224,964,480.52	12.16%
70.01% - 80.00%	2,172	4.36%	151,934,646.12	8.21%
80.01% - 90.00%	955	1.92%	69,148,594.83	3.74%
90.01% - 100.00%	314	0.63%	25,804,918.88	1.39%
100.00% +	243	0.49%	19,913,178.79	1.08%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

<b>CURRENT LTV_Unindexed</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	18,450	37.05%	304,532,385.11	16.46%
20.01% - 30.00%	9,905	19.89%	334,467,169.19	18.07%
30.01% - 40.00%	8,753	17.58%	390,495,820.16	21.10%
40.01% - 50.00%	5,631	11.31%	316,493,113.66	17.10%
50.01% - 60.00%	3,763	7.56%	243,977,354.56	13.18%
60.01% - 70.00%	2,265	4.55%	167,988,657.45	9.08%
70.01% - 80.00%	859	1.72%	71,264,735.70	3.85%
80.01% - 90.00%	115	0.23%	11,909,821.34	0.64%
90.01% - 100.00%	33	0.07%	6,722,614.51	0.36%
100.00% +	25	0.05%	2,594,399.43	0.14%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

<b>ORIGINAL LTV</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	3,043	6.11%	46,942,148.81	2.54%
20.01% - 30.00%	4,372	8.78%	97,086,377.69	5.25%
30.01% - 40.00%	6,063	12.17%	163,579,769.80	8.84%
40.01% - 50.00%	7,609	15.28%	246,054,455.48	13.30%
50.01% - 60.00%	8,136	16.34%	310,730,424.64	16.79%
60.01% - 70.00%	7,272	14.60%	316,897,231.35	17.13%
70.01% - 80.00%	7,124	14.31%	336,721,918.68	18.20%
80.01% - 90.00%	3,469	6.97%	163,028,761.85	8.81%
90.01% - 100.00%	2,054	4.12%	121,072,999.62	6.54%
100.00% +	657	1.32%	48,331,983.19	2.61%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

<b>LOCATION OF PROPERTY</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Attica	20,327	40.82%	910,858,044.82	49.22%
Thessaloniki	7,180	14.42%	240,839,179.77	13.02%
Macedonia	5,732	11.51%	154,710,995.90	8.36%
Peloponnese	3,699	7.43%	119,953,052.68	6.48%
Thessaly	3,531	7.09%	101,443,744.46	5.48%
Sterea Ellada	2,682	5.39%	80,465,894.50	4.35%
Creta Island	1,996	4.01%	74,152,410.82	4.01%
Ionian Islands	789	1.58%	30,236,408.00	1.63%
Thrace	1,264	2.54%	38,263,578.27	2.07%
Epirus	1,469	2.95%	44,395,551.80	2.40%
Aegean Islands	1,130	2.27%	55,127,210.09	2.98%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

<b>SEASONING</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 12	1,132	2.27%	78,815,578.60	4.26%
12 - 24	1,597	3.21%	109,072,679.00	5.89%
24 - 36	444	0.89%	31,908,656.36	1.72%
36 - 60	1,239	2.49%	64,337,564.49	3.48%
60 - 96	855	1.72%	41,801,027.53	2.26%
over 96	44,532	89.42%	1,524,510,565.13	82.39%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</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	10	0.02%	111,986.29	0.01%
5 - 10 years	414	0.83%	7,488,232.31	0.40%
10 - 15 years	4,930	9.90%	70,968,189.31	3.84%
15 - 20 years	8,733	17.54%	205,580,879.42	11.11%
20 - 25 years	10,192	20.47%	372,420,055.25	20.13%
25 - 30 years	16,953	34.04%	683,805,131.01	36.95%
30 - 35 years	3,827	7.68%	218,490,317.78	11.81%
35 years +	4,740	9.52%	291,581,279.75	15.76%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

<b>REAL ESTATE TYPE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Flats	38,782	77.88%	1,363,751,679.24	73.70%
Houses	11,017	22.12%	486,694,391.87	26.30%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

<b>LOAN PURPOSE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Construction	10,467	21.02%	393,228,115.15	21.25%
Purchase	27,402	55.03%	1,096,998,542.95	59.28%
Repair	9,182	18.44%	282,115,644.57	15.25%
Construction (re-mortgage)	101	0.20%	5,888,247.53	0.32%
Purchase (re-mortgage)	550	1.10%	25,430,992.15	1.37%
Repair (re-mortgage)	275	0.55%	11,533,513.69	0.62%
Equity Release	1,822	3.66%	35,251,015.08	1.91%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

<b>INTEREST PAYMENT FREQUENCY</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
FA	49,658	99.72%	1,836,470,269.78	99.24%
Balloon	141	0.28%	13,975,801.33	0.76%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

<b>INTEREST RATE TYPE</b>				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Floating	46,370	93.11%	1,629,489,633.74	88.06%
Fixed Converting to Floating	3,247	6.52%	219,285,286.00	11.85%
Fixed to Maturity	182	0.37%	1,671,151.37	0.09%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

Fixed rate assets **11.94%**  
Assets' WAL (in years)

INDEX TYPE (FLOATING)				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
ECB Tracker	22,084	47.63%	756,731,157.77	46.44%
Euribor 1 Month	1,705	3.68%	70,994,289.09	4.36%
Euribor 3 Months	8,536	18.41%	362,849,789.29	22.27%
Eurobank OEK's Rate	100	0.22%	1,445,717.56	0.09%
Originator Rate	10,676	23.02%	218,718,287.08	13.42%
Saron 1M ISDA (CHF)	2,760	5.95%	188,181,808.25	11.55%
Saron 3M ISDA (CHF)	416	0.90%	29,249,895.46	1.80%
ESTR 1M ISDA (EUR)	30	0.06%	484,872.38	0.03%
Other	63	0.14%	833,816.86	0.05%
<b>Grand Total</b>	<b>46,370</b>	<b>100.00%</b>	<b>1,629,489,633.74</b>	<b>100.00%</b>

INDEX TYPE (FIXED CONVERTING TO FLOATING)				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
ECB Tracker	36	1.11%	1,469,967.96	0.67%
Euribor 1 Month	48	1.48%	1,860,759.28	0.85%
Euribor 3 Months	3,054	94.06%	212,486,427.90	96.90%
Originator Rate	109	3.36%	3,468,130.86	1.58%
<b>Grand Total</b>	<b>3,247</b>	<b>100.00%</b>	<b>219,285,286.00</b>	<b>100.00%</b>

FIXED CONVERTING TO FLOATING - END OF FIXED RATE PER.				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
1 Jan 2022 - 31 Dec 2022	14	0.43%	613,010.64	0.28%
1 Jan 2023 - 31 Dec 2023	94	2.89%	3,681,661.91	1.68%
1 Jan 2024 - 31 Dec 2025	104	3.20%	6,298,576.52	2.87%
1 Jan 2026 - 31 Dec 2030	273	8.41%	16,869,882.89	7.69%
1 Jan 2031 - 31 Dec 2035	708	21.80%	47,305,974.43	21.57%
1 Jan 2036 - 31 Dec 2040	777	23.93%	51,577,216.46	23.52%
1 Jan 2041 +	1,277	39.33%	92,938,963.15	42.38%
<b>Grand Total</b>	<b>3,247</b>	<b>100.00%</b>	<b>219,285,286.00</b>	<b>100.00%</b>

SUBSIDISED VS. NON-SUBSIDISED LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	49,799	100.00%	1,850,446,071.11	100.00%
Y	0	0.00%	0.00	0.00%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

SUBSIDISED LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Greek Government	0	0.00%	0.00	0.00%
OEK Subsidy	0	0.00%	0.00	0.00%
<b>Grand Total</b>	<b>0</b>	<b>0.00%</b>	<b>0.00</b>	<b>0.00%</b>

COMBINED LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	40,579	81.49%	1,635,413,868.07	88.38%
Y	9,220	18.51%	215,032,203.04	11.62%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

Preferential Rate Euro				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	47,817	96.02%	1,742,490,894.40	94.17%
Y	1,982	3.98%	107,955,176.71	5.83%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

STAFF LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	49,799	100.00%	1,850,446,071.11	100.00%
S	0	0.00%	0.00	0.00%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

ADD-ON LOANS				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	45,334	91.03%	1,741,770,156.37	94.13%
Y	4,465	8.97%	108,675,914.74	5.87%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

OCCUPANCY TYPES				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Owner occupied	47,772	95.93%	1,770,557,592.06	95.68%
Second home/Holiday houses	1,869	3.75%	73,680,535.35	3.98%
Buy-to-let/Non-Owner occupied	57	0.11%	2,854,994.25	0.15%
Other	101	0.20%	3,352,949.45	0.18%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>

Top 15 Profession Euro				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Other Professions	12,768	25.64%	549,775,098.47	29.71%
Other Private Employees	7,876	15.82%	316,499,291.88	17.10%
Pensioner	8,477	17.02%	218,506,583.89	11.81%
Civil Servant	6,264	12.58%	207,731,575.32	11.23%
Other Self Employed	2,405	4.83%	119,340,717.41	6.45%
Civil Servant - Policeman	1,722	3.46%	75,861,882.34	4.10%
Unemployed	2,096	4.21%	61,773,213.57	3.34%
Teacher	1,952	3.92%	61,755,546.14	3.34%
Military Personnel	1,236	2.48%	50,727,222.13	2.74%
Salesman	1,236	2.48%	42,261,988.86	2.28%
Civil Servant - Primary School Teachers	1,443	2.90%	41,605,432.10	2.25%
Lawyers - Jurists	475	0.95%	29,938,450.66	1.62%
Accountant	620	1.25%	26,314,791.81	1.42%
Housewife	780	1.57%	25,465,145.58	1.38%
Independent Means	449	0.90%	22,889,130.93	1.24%
<b>Grand Total</b>	<b>49,799</b>	<b>100.00%</b>	<b>1,850,446,071.11</b>	<b>100.00%</b>