EUROBANK S.A. Covered Bond III Programme

Investor Report

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Report No:	53		
Reporting Date:	22/5/2023		
[-16	
Period of Loan	Data Reported:	Starting Date	Ending Date
I Ellod of Edal	Data Neponeu.	1/4/2023	30/4/2023

 Servicer Provider:
 EUROBANK

 Issuer Event of Default:
 NO

 Covered Bond Event of Default:
 NO

I			P	Programme Deta	ails		as	of 22/5/2023
Ī	Series	Issue Date	ISIN	S&P's Rating	Current Balance	Interest Rate	Ma	aturity
	Selles	Issue Dale	-	Sor S Kaung	(in Euro)	Interest Rate	Final	Extended Final
	1	18-Oct-18	XS1896804066	Α	500,000,000.00	Euribor 3M + 0,50%	20-Oct-23	20-Oct-73
	2	16-Nov-18	XS1900633212	Α	500,000,000.00	Euribor 3M + 0,50%	20-Nov-23	20-Nov-73
	3	16-Nov-18	XS1910934535	Α	500,000,000.00	Euribor 3M + 0,50%	22-Jan-24	22-Jan-74
-					1,500,000,000.00			

Fixed Rate Bonds 0% Liability WAL (in years) 0.59

Series	Interes	t Period			Current	Interest Accrued	Interest Paid
Selles	Start date	End Date	Actual Days	Accrued Base	Interest Rate	Interest Accided	interest Faiu
1	20-Apr-23	20-Jul-23	32	Act/360	3.7000%	1,644,444.44	-
2	20-Feb-23	22-May-23	91	Act/360	3.2030%	4,048,236.11	4,048,236.11
3	20-Apr-23	20-Jul-23	32	Act/360	3.7000%	1,644,444.44	-

Summary Loan Portfolio - Status - Removals & Replenishments

	tgage Asset Portfolio						
		As of	30/4/2023			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	234,927,473.45	1,612,238,329.25	1,851,010,027.03	222,522,523.96	1,565,603,083.43	1,788,839,965.4
A.2	Aggregate Current Principal O/S balance (Bucket<=3)	234,927,473.45	1,612,238,329.25	1,851,010,027.03	222,522,523.96	1,565,247,474.60	1,788,484,356.5
A.3	Aggregate Current Principal O/S balance (trimmed to 80% LTV limit & Bucket<=3)	215,917,404.85	1,602,904,114.36	1,822,354,673.21	209,949,976.96	1,555,946,613.01	1,766,570,586.6
A.4	Aggregate Original Principal O/S balance	374,335,972.47	3,232,662,264.83	3,606,998,237.30	361,932,087.28	3,189,294,336.09	3,551,226,423.3
A.5	Average Current Principal O/S balance	71,428.24	35,585.54	38,090.54	69,192.33	34,956.64	37,265.1
A.6	Average Original Principal O/S balance	113,814.52	71,351.75	74,225.71	112,541.07	71,210.27	73,979.2
A.7	Maximum Current Principal O/S balance	664,805.68	966,406.47	966,406.47	666,514.12	968,436.66	968,436.6
A.8	Maximum Original Principal O/S balance	900,000.00	2,000,000.00	2,000,000.00	900,000.00	2,000,000.00	2,000,000.0
A.9	Total Number of Loans	3,289	45,306	48,595	3,216	44,787	48,00
A.10	Weighted Average Seasoning (years)	16.30	12.86	13.31	16.3	13.3	13.
A.11	Weighted Average Remaining Maturity (years)	13.65	15.72	15.45	13.31	15.48	15.2
A.12	Weighted Average Current Indexed LTV percent (%)	67.89	44.92	47.88	62.87	44.44	46.7
A.13	Weighted Average Current Unindexed LTV percent (%)	52.15	39.08	40.76	49.01	38.35	39.6
A.14	Weighted Average Original LTV percent (%)	67.06	67.42	67.37	65.91	65.71	65.7
A.15	Weighted Average Interest Rate - Total (%)	2.34	4.75	4.44	2.27	4.55	4.2
A.16	Weighted Average Interest Rate - (%) - Preferntial Rate	2.28	4.47	3.47	2.19	4.06	3.2
A.17	OS Principal of Perfoming Loans - 0-29 dpd (%)	98.72	97.20	97.40	98.75	92.61	93.3
A.18	OS Principal of In Arrears Loans - 30-59 dpd (%)	1.05	2.51	2.32	1.15	6.56	5.8
A.19	OS Principal of In Arrears Loans - 60-89 dpd (%)	0.23	0.29	0.28	0.10	0.81	0.7
A.20	OS Principal of In Arrears Loans - 90+ dpd (%)	0.00	0.00	0.00	0.00	0.02	0.0
A.21	FX Rate	0.9839		-	0.9968	-	

	Principal Receipts For Performing			As of	30/4/2023		
-B-	Or Delinguent / In Arrears Loans	CH	IF .	EU	R	Total € (Calculated using t	fixing F/X Rate)
	Or Delinquent / In Arrears Loans	No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount
B.1	Scheduled And Paid Repayments	4,388	1,658,380.29	50,841	9,140,494.47	55,229	10,948,444.80
B.2	Partial Prepayments	9	135,891.50	227	2,925,842.27	236	3,109,610.65
B.3	Whole Prepayments	18	736,817.31	235	5,881,083.55	253	6,714,135.69
B.4	Total Principal Receipts (B1+B2+B3)	-	2,531,089.10	-	17,947,420.29	-	20,772,191.13

	Non-Principal Receipts For Performing	As of 30/4/2023						
-C-	Or Delinguent / In Arrears Loans	CI	Ψ.	EU	R	Total € (Calculated using	fixing F/X Rate)	
	Or Delinquent / In Arrears Loans	No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount	
C.1	Interest From Installments	3,734	418,396.46	46,288	5,535,750.77	50,022	5,960,993.64	
C.2	Interest From Overdues	1,592	1,467.41	12,676	12,228.44	14,268	13,719.86	
C.3	Total Interest Receipts (C1+C2)	-	419,863.87	-	5,547,979.21	64,290	5,974,713.50	
C.4	Levy 128 To Be Paid To Servicer (in case of an Event)					-	-	

Part 2 - Portfolio Status

		As of 30/4/2023						
-A-	Portfolio Status	CI	IF	EUF	2	Total € (Calculated using	lixing F/X Rate)	
		No Of Loans	Amount	No Of Loans	Amount	No Of Loans	Amount	
A.1	Performing Loans	3,243	231,929,894.32	43,567	1,567,088,177.77	46,810	1,802,813,245.68	
A.2	Delinquent/In Arrears Loans 30 Day To 89 Days	46	2,997,579.13	1,739	45,150,151.48	1,785	48,196,781.35	
A.3	Totals (A1+ A2)	3,289	234,927,473.45	45,306	1,612,238,329.25	48,595	1,851,010,027.03	
A.4	In Arrears Loans 90 Days To 360 Days	0	0.00	0	0.00	0	0.00	
A.5	Denounced Loans	0	0.00	0	0.00	0	0.00	
A.6	Totals (A4+ A5)	0	0.00	0	0.00	0	0.00	

				As of	30/4/2023		
-B-	Breakdown of In Arrears Loans Number Of Days Past Due	Cł	IF	EU	R	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	40	2,468,185.60	1,590	40,463,165.22	1,630	42,971,738.86
B.2	60 Days < Installment <= 89 Days	6	529,393.53	149	4,686,986.26	155	5,225,042.50
B.3	Total (B1+B2=A4)	46	2,997,579.13	1,739	45,150,151.48	1,785	48,196,781.35
B.4	90 Days < Installment <= 119 Days	0	0.00	0	0.00	0	0.00
B.5	120 Days < Installment <= 360 Days	0	0.00	0	0.00	0	0.00
B.6	Total (B4+B5=A4)	0	0.00	0	0.00	0	0.00

Part 3 - Replenishment Loans - Removed Loans

				As of 3	30/4/2023		
-A-	Loan Amounts During The Period	СН	F	EUF	2	Total € (Calculated using f	ixing F/X Rate)
		Replenishment Loans	Removed Loans	Replenishment Loans	Removed Loans	Replenishment Loans	Removed Loans
A.1	Total Outstanding Balance	15,376,931.19	390,468.02	67,184,533.41	2,976,406.59	82,813,084.27	3,373,264.01
A.2	Number of Loans	104	11	993	215	1,097	226

III Statutory Tests		as of 30/4/2023
Outstanding Bonds Principal	1,500,000,000.00	
Outstanding Accrued Interest on Bonds ¹	4,244,583.33	
Total Bonds Amount	1,504,244,583.33	
	·;;	
Current Outstanding Balance of Loans	1,851,010,027.03	
A. Adjusted Outstanding Principal of Loans ²	1,822,354,673.21	
B. Accrued Interest on Loans	7,278,234.50	
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	4,472,222.22	
Nominal Value (A+B+C+D-Z)	1,825,160,685.48	
Bonds / Nominal Value Assets Percentage	1,739,011,079.00	
Nominal Value Test Result		Pass
Net Present Value Test		Pass
Net Present Value	2,024,765,035.48	
Net Present Value of Liabilities	1,506,614,332.88	
Parallel shift +200bps of current interest rate curve		Pass
Net Present Value	1,952,591,239.73	
Net Present Value of Liabilities	1,502,038,984.75	
Parallel shift-200bps of current interest rate curve		Pass
Net Present Value	2,114,604,806.51	
Net Present Value of Liabilities	1,511,474,062.98	
Interest Rate Coverage Test		Pass
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Interest expected to be received in respect of assets comprised in the Cover Pool during the 1st year	80,734,978.32	
Interest due on all series of covered bonds during 1st year	39,913,140.87	
Parameters		
LTV Cap	80.00%	
Asset Percentage	86.5%	
Negative carry Margin	0.50%	
Reserve Ledger		
Opening Balance	45,665,355.87	
Required Reserve Amount	39,959,657.68	
Amount credited to the account (payment to BoNY)	-5,705,698.18	
Amount created to the account (payment to bown) Available (Outstanding) Reserve Amount t	39,959,657.69	
	65,565,007.05	

¹ Outstanding Accrued Interest on Bonds as at end date of reporting period
 ² 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 St	ratifications		
LO	DAN CURRENCY				
		Num of Loans	% of loans	OS_Principal (in Euro)	% of OS_Principal
CH	HF JR	3,289 45,306	6.77% 93.23%	238,771,697.78 1,612,238,329.25	12.90% 87.10%
	rand Total	48,595	100.00%	1,851,010,027.03	100.00%
O	RIGINAL LOAN AMOUNT				
0	- 37.500	Num of Loans 12,572	% of loans 25.87%	Principal	% of Principal 8.48%
-	7.501 - 75.000	18,401	37.87%	306,045,753.76 1,042,724,204.58	28.91%
	5.001 - 100.000 00.001 - 150.000	7,754 6,574	15.96% 13.53%	691,123,372.07 814,754,130.43	19.16% 22.59%
15	50.001 - 250.000	2,581	5.31%	487,782,567.10	13.52%
	50.001 - 500.000 00.001 +	634 79	1.30% 0.16%	206,273,982.22 58,294,227.14	5.72% 1.62%
	rand Total	48,595	100.00%	3,606,998,237.30	100.00%
0	UTSTANDING LOAN AMOUNT				
		Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
-	- 37.500 7.501 - 75.000	30,859 11,918	63.50% 24.53%	530,541,242.48 627,902,706.66	28.66% 33.92%
75	5.001 - 100.000	2,936	6.04%	253,205,781.05	13.68%
	00.001 - 150.000 50.001 - 250.000	1,962 714	4.04% 1.47%	235,037,882.23 131,527,454.51	12.70% 7.11%
	50.001 - 500.000	186	0.38%	59,389,681.47	3.21%
	00.001 + rand Total	20 48,595	0.04% 100.00%	13,405,278.63 1,851,010,027.03	0.72% 100.00%
0	RIGINATION DATE				
		Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
	990-2004 005	12,226 4,727	25.16% 9.73%	272,966,113.38 190,325,173.18	14.75% 10.28%
20	006	6,860	14.12%	289,470,345.38	15.64%
	007	5,497 3,699	11.31% 7.61%	239,957,504.66 141,807,124.35	12.96% 7.66%
20	009	2,612	5.38%	87,852,149.93	4.75%
	010 011	2,433 1,466	5.01% 3.02%	89,192,482.84 49,187,444.01	4.82% 2.66%
20	012	1,200	2.47%	39,282,173.18	2.12%
	013 014	919 352	1.89% 0.72%	28,385,501.99 10,663,575.61	1.53% 0.58%
	015	201	0.41%	7,899,219.32	0.43%
	016 017	240 457	0.49% 0.94%	11,648,928.41 22,766,598.09	0.63% 1.23%
	018 019	715 501	1.47% 1.03%	34,352,679.31 27,522,751.05	1.86% 1.49%
	020	545	1.12%	36,155,387.13	1.95%
	021	2,100	4.32% 3.44%	140,938,183.57	7.61% 6.38%
	023	1,670 175	0.36%	118,168,473.05 12,468,218.59	0.38%
Gr	rand Total	48,595	100.00%	1,851,010,027.03	100.00%
M	ATURITY DATE				
20	021 - 2025	Num of Loans 5,285	% of loans 10.88%	Principal Euro Equiv. 42,398,131.18	% of Principal Euro Equiv. 2.29%
				286,340,831.12	45 470/
	026 - 2030	14,088	28.99%		15.47%
0.0			28.99% 21.76% 16.73%	286,340,631,12 389,512,236.41 418,039,693.33	15.47% 21.04% 22.58%
)26 - 2030)31 - 2035)36 - 2040)41 - 2045	14,088 10,572 8,131 4,476	21.76% 16.73% 9.21%	389,512,236.41 418,039,693.33 278,128,737.91	21.04% 22.58% 15.03%
20	026 - 2030 031 - 2035 036 - 2040	14,088 10,572 8,131	21.76% 16.73%	389,512,236.41 418,039,693.33	21.04% 22.58%
20 Gr	226 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + rand Total	14,088 10,572 8,131 4,476 6,043	21.76% 16.73% 9.21% 12.44%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09	21.04% 22.58% 15.03% 23.59%
20 Gr	026 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + rand Total EMAIN. TIME TO MATURITY	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans	21.76% 16.73% 9.21% 12.44% 100.00%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv.	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv.
20 Gr RI 0 -	226 - 2030 331 - 2035 336 - 2040 341 - 2045 246 + rand Total EMAIN. TIME TO MATURITY - 40 months	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50%
20 Gr 0 - 40 60	126 - 2030 131 - 2035 136 - 2040 134 - 2045 146 + Frand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53%
20 Gr 0 - 40 60 90	226 - 2030 331 - 2035 336 - 2040 341 - 2045 346 + rand Total EMAIN. TIME TO MATURITY - 40 months .01 - 60 months	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62%
20 Gr 0 - 40 60 90 12 15	226 - 2030 331 - 2035 336 - 2040 341 - 2045 346 + EMAIN. TIME TO MATURITY -40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 120 months 0.01 - 120 months 50.01 - 180 months 50.01 - 180 months	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 7.52% 12.26%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89%
20 Gr 0 - 40 60 90 12 15 ov	126 - 2030 131 - 2035 136 - 2040 141 - 2045 141 - 2045 146 + Frand Total 141 - 2045 EMAIN. TIME TO MATURITY 141 - 2045 - 40 months 101 - 60 months 0.01 - 60 months 0.01 - 120 months 0.01 - 120 months 10.01 - 120 months	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17%
20 Gr 0 - 40 60 90 12 15 ov Gr	226 - 2030 331 - 2035 336 - 2040 341 - 2045 344 - + rand Total EMAIN. TIME TO MATURITY - 40 months .01 - 60 months .01 - 90 months .0.01 - 120 months .0.01 - 130 months .0.01 - 180 months rand Total	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52% 12.26% 27.88%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38%
20 Gr 0 - 40 60 90 12 15 ov Gr	226 - 2030 331 - 2035 336 - 2040 341 - 2045 246 + rand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 120 months 20.01 - 150 months 30.01 - 150 months rer 180 months rand Total	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52% 12.26% 27.88% 100.00% % of loans	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38%
20 Gr 0 - 40 60 90 12 15 0v Gr IN 0.0	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + rand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 100 months 0.01 - 120 months 10.01 - 120 months 10.01 - 180 months rand Total ITEREST RATE 00% - 1.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 7.52% 12.26% 27.88% 100.00%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,970,970,970,970,970,970,970,970,970,970	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.53% 47.38% 47.38% 47.38% 100.00% % of Principal Euro Equiv. 0.03%
20 Gr 0 - 40 60 90 12 15 ov Gr 0.0 1.0 2.0	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 100 months 0.01 - 120 months 0.01 - 150 months 50.01 - 150 months rer 180 months rer 180 months 00% - 1.00% 01% - 2.00% 01% - 3.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 5.95%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766.76 23,783,583.81 215,644,851.58	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65%
20 Gr 0 - 40 60 90 12 15 0v Gr 0.0 1.0 2.0 3.0	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + rand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 120 months 0.01 - 150 months 50.01 - 150 months 101 - 120 months 100 - 1180 months 101 - 120 months 000% - 1.00% 00% - 1.00% 01% - 2.00% 01% - 3.00% 01% - 4.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 2,389 5,016	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 15.53% 12.26% 27.88% 100.00% 0.02% 0.48% 5.95% 10.32%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124.367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766.76 23,783,583.81 215,644,851.58 317,196,425.78	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.53% 47.38% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65% 17.14%
20 Gr 0 - 40 60 90 12 15 0V Gr 0.0 1.0 2.0 3.0 4.0 5.0	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 100 months 0.01 - 120 months 0.01 - 150 months 50.01 - 150 months 9.01 - 120 months 9.01 - 120 months 9.01 - 130 months Ferrard Total TEREST RATE 00% - 1.00% 01% - 2.00% 01% - 2.00% 01% - 5.00% 01% - 5.00% 01% - 6.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 5.95% 10.32% 18.90%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766,76 23,783,583.81 215,644,851.58 317,196,425.78 864,079.037.95 273,144,839.20	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65% 17.14%
200 Gr 0 400 600 900 122 155 0V Gr 0.0 1.0 2.0 3.0 4.0 5.0 6.0	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + rand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 100 months 1.01 - 120 months 20.01 - 150 months 50.01 - 180 months 748 749 months 101 - 120 months 1001 - 120 months 1001 - 120 months 1001 - 100 months 101 - 100 months 101 - 100 months 101 - 100 months 1000% - 1.00% 101% - 3.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 6.00% 01% - 7.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 15.53% 12.26% 27.88% 100.00% 0.02% 0.48% 5.95% 10.32% 53.34% 18.90% 6.20%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124.367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766.76 23,783,583.81 215,644,851.58 317,196,425.78 864,079,037.95 273,144,839.20 101,457,467.78	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.73% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65% 11.65% 14.76% 5.48%
200 Gr 0 - 400 600 900 122 155 0V Gr 0.0 1.0 2.0 3.0 4.0 5.0 6.0 7.0	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 100 months 0.01 - 120 months 0.01 - 150 months 50.01 - 150 months 9.01 - 120 months 9.01 - 120 months 9.01 - 130 months Ferrard Total TEREST RATE 00% - 1.00% 01% - 2.00% 01% - 2.00% 01% - 5.00% 01% - 5.00% 01% - 6.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 5.95% 10.32% 18.90%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766,76 23,783,583.81 215,644,851.58 317,196,425.78 864,079.037.95 273,144,839.20	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65% 17.14%
200 Gr 0 - 400 600 900 122 155 0v Gr Gr 1.0 2.0 3.0 4.0 5.0 6.0 7.0 Gr	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + rand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 100 months 0.01 - 120 months 10.01 - 120 months 10.01 - 120 months 0.01 - 150 months 0.01 - 100 months 0.01 - 100 months 0.01 - 100 months 0.01 - 100 months 00% - 1.00% 01% - 2.00% 01% - 2.00% 01% - 5.00% 01% - 5.00% 01% - 7.00% 01% - 7.00% 01% + rand Total	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,330	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 15.53% 12.26% 27.88% 100.00% 0.48% 5.95% 10.32% 53.34% 18.90% 6.20% 4.79%	389,512,236,41 418,039,693,33 278,128,737,91 436,590,397,09 1,851,010,027.03 Principal Euro Equiv. 64,828,399,08 67,004,008,97 157,870,631,43 238,971,070,20 151,212,803,54 294,124,367,98 876,998,745,83 1,851,010,027.03 Principal Euro Equiv. 519,766,76 23,783,583,81 215,644,851,58 317,196,425,78 864,079,037,95 273,144,839,20 101,457,467,78 55,184,054,17	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65% 47.14% 46.68% 14.76% 5.48% 2.98%
200 Gr 0 - 400 600 900 125 000 125 000 125 000 120 1000 120 1000 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 10000 1000000	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 100 months 0.01 - 100 months 0.01 - 110 months 0.01 - 120 months 0.01 - 150 months 0.01 - 180 months 00% - 1.00% 01% - 2.00% 01% - 3.00% 01% - 5.00% 01% - 6.00% 01% - 5.00% 01% - 7.00% 01% + 4 trand Total	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,330 48,595	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 5.95% 10.32% 5.334% 18.90% 6.20% 4.79% 100.00%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,339.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766.76 23,783,583.81 215,644,851.58 317,196,425.78 864,079,037.95 273,144,851.92 864,079,037.95 273,144,851.93 864,079,037.95 273,144,854.77 1,851,010,027.03	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 1.28% 11.65% 46.68% 14.76% 5.48% 2.98% 100.00%
200 Gr 0 - 400 600 900 125 000 125 000 125 000 125 000 120 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 1000 120 10000 10000 10000 1000000	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + rand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 90 months 0.01 - 100 months 0.01 - 120 months 10.01 - 120 months 10.01 - 120 months 0.01 - 150 months 0.01 - 100 months 0.01 - 100 months 0.01 - 100 months 0.01 - 100 months 00% - 1.00% 01% - 2.00% 01% - 2.00% 01% - 5.00% 01% - 5.00% 01% - 7.00% 01% - 7.00% 01% + rand Total	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,330 48,595	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 15.53% 15.53% 15.26% 27.88% 100.00% % of loans 0.02% 0.48% 10.32% 5.95% 10.32% 5.35% 10.32% 5.35% 10.32% 5.35% 10.32% 5.35% 10.32% 5.334% 100.00%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766.76 23,783,583.81 215,644,851.58 317,196,425.78 864,079,037.95 273,144,839.20 101,457,467.78 55,184,054.17 1,851,010,027.03	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 1.28% 10.03% 1.28% 100.00%
200 Gr 0 - 400 900 121 55 0 - 400 900 121 55 0 - 400 900 122 155 0 - 400 900 900 900 900 900 900 900 900 900	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 60 months 0.01 - 100 months 0.01 - 100 months 0.01 - 150 months 0.01 - 180 months 0.01 - 180 months 0.01 - 180 months 0.01 - 180 months 00% - 1.00% 01% - 2.00% 01% - 3.00% 01% - 6.00% 01% - 5.00% 01% - 5.00% 01% - 7.00% 01% - 4.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 4.00% 00% - 20.00% 0.01% - 30.00% 0.01% - 40.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,967 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,391 9,186 3,014 2,391 9,186 3,014 2,391 9,186 3,014 2,391 9,186 3,014 2,391 9,186 3,014 2,391 9,186 3,014 2,391 9,186 3,014 2,395 1,3,546 1,5,547 1,3,546 1,5,547 1,3,546 1,3,546 1,3,546 1,5,547 1,3,546 1,5,547 1,5,547 1,3,546 1,5,547 1,3,546 1,5,547 1,3,546 1,5,547 1,3,546 1,5,547 1,3,546 1,5,547 1,3,546 1,5,547 1,5,547 1,3,546 1,5,547	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52% 12.26% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 5.95% 10.32% 10.32% 5.334% 18.90% 6.20% 4.79% 100.00%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766.76 23,783,583.81 215,644,851.58 817,196,425.78 864,079,037.95 273,144,851,010,027.03 101,457,467.78 55,184,054,17 1,851,010,027.03 Principal Euro Equiv.	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 1.28% 11.65% 46.68% 14.76% 5.48% 2.98% 100.00%
200 Gr 0 - 40 400 900 122 155 0V Gr 0.0 12 155 0V Gr 0.0 2.0 3.0 4.0 5.0 6.0 7.0 Gr 0.0 2.0 3.0 4.0 0.0 2.0 3.0 4.0 0 0.0 4.0 0 0.0 12 15 0 0.0 12 15 0 0.0 12 15 0 0.0 12 15 0 0.0 12 15 0 0.0 12 15 0 0.0 12 15 0 0.0 12 15 0 0.0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + - rand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 60 months 0.01 - 120 months 0.01 - 150 months 0.01 - 150 months 0.01 - 150 months 0.01 - 150 months 0.01 - 100 months 0.01 - 20.00% 01% - 5.00% 01% - 5.00% 01% + trand Total URRENT LTV_Indexed 00% - 20.00% 0.01% - 30.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,330 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,330 48,595 Num of Loans	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 15.53% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 5.95% 10.32% 5.334% 18.90% 6.20% 4.79% 100.00%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766.76 23,783,583.81 215,644,851.58 317,196,425.78 864,079,037.95 273,144,839.20 101,457,467.78 55,184,054.17 1,851,010,027.03 Principal Euro Equiv.	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65% 17.14% 46.68% 14.76% 5.48% 2.98% 100.00%
200 Gr 0 - 400 600 900 122 155 0vv Gr 0.0 2.0 3.0 4.0 5.0 6.0 7.0 Gr 0.0 2.0 3.0 3.0 0.0 0.0 0.0 0.0 0.0 0.0 0 0.0 0 0 0	126 - 2030 126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + rand Total Image: Ima	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,967 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 48,595 Num of Loans 16,299 9,186 3,014 2,301 48,595 Num of Loans	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 7.52% 12.26% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 5.95% 10.32% 100.00% 8.33.4% 18.90% 6.20% 100.00% 11.85% 14.20% 11.85% 9.48% 6.92%	389,512,236.41 418,039,693.33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766.76 23,783,583.81 215,644,851.58 317,196,425.78 864,079,037.95 273,144,839.20 101,457,467.78 55,184,054.17 1,851,010,027.03 Principal Euro Equiv. 234,116,327.38 238,454,383.20 288,378,345.41 291,614,315.49 275,190,947.31 222,722,091.50	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.50% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65% 11.65% 17.14% 46.68% 14.76% 5.48% 2.98% 100.00%
20 Gr 0 0 400 600 900 122 155 0 0 0 0 12 2 155 0 0 0 0 2 0 3 0 0 2 0 3 0 0 2 0 5 0 0 0 0 2 0 12 15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	126 - 2030 131 - 2035 136 - 2040 141 - 2045 146 + - rand Total EMAIN. TIME TO MATURITY - 40 months 0.01 - 60 months 0.01 - 60 months 0.01 - 120 months 0.01 - 150 months 0.01 - 150 months 0.01 - 150 months 0.01 - 180 months 0.01 - 100 months 0.01 + 200% 01% - 2.00% 01% - 5.00% 01% - 5.00% 01% - 5.00% 01% - 7.00% 01% + trand Total URRENT LTV_Indexed 00% - 20.00% 0.01% - 50.00% 0.01% - 50.00% 0.01% - 50.00% 0.01% - 50.00% 0.01% - 60.00%	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,330 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,330 48,595 Num of Loans 8 2,330 5,016 25,919 9,186 3,014 2,330 48,595 Num of Loans 8 1,753 6,902 5,758 4,608	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 5.95% 10.32% 5.334% 18.90% 6.20% 4.79% 100.00% % of loans	389,512,236.41 418,039,693,33 278,128,737.91 436,590,397,09 1,851,010,027.03 Principal Euro Equiv. 64,828,399,08 67,004,008.97 157,870,631,43 238,970,631,43 238,970,631,43 238,970,631,43 238,970,631,43 238,970,631,43 238,970,631,43 238,970,631,43 238,76,998,745,83 1,851,010,027.03 Principal Euro Equiv. 519,766,76 23,783,583,81 215,644,851,58 317,196,425,78 864,079,037,95 273,144,839,20 101,457,467,78 55,184,054,17 1,851,010,027.03 Principal Euro Equiv. 234,116,327,38 238,454,383,20 288,378,345,41 291,614,315,49 275,190,947,31	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.62% 8.53% 12.91% 8.53% 12.91% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 0.03% 1.28% 11.65% 17.14% 46.68% 14.76% 5.48% 2.98% 100.00%
20 Gr 0 - 400 600 900 125 0 - 400 600 900 125 0 - 400 600 900 125 0 - 400 600 900 125 0 - 600 125 0 - 700 125 0 - 700 125 125 125 125 125 125 125 125	126 - 2030 121 - 2035 131 - 2035 136 - 2040 141 - 2045 146 + EMAIN. TIME TO MATURITY - - 40 months	14,088 10,572 8,131 4,476 6,043 48,595 Num of Loans 7,001 4,290 6,602 7,547 3,652 5,957 13,546 48,595 Num of Loans 8 233 2,889 5,016 25,919 9,186 3,014 2,330 48,595 Num of Loans 16,299 7,753 6,902 5,758 4,608 3,363 2,337	21.76% 16.73% 9.21% 12.44% 100.00% % of loans 14.41% 8.83% 13.59% 15.53% 15.53% 15.53% 15.53% 12.26% 27.88% 100.00% % of loans 0.02% 0.48% 0.48% 5.95% 10.32% 5.334% 18.90% 6.20% 4.79% 100.00%	389,512,236.41 418,039,693,33 278,128,737.91 436,590,397.09 1,851,010,027.03 Principal Euro Equiv. 64,828,399.08 67,004,008.97 157,870,631.43 238,971,070.20 151,212,803.54 294,124,367.98 876,998,745.83 1,851,010,027.03 Principal Euro Equiv. 519,766,76 23,783,583.81 215,644,851.58 317,196,425,78 864,079,037,95 273,144,839.20 101,457,467,78 55,184,054,17 1,851,010,027.03 Principal Euro Equiv. 234,116,327.38 238,454,383,20 288,378,345,41 291,614,315,49 275,190,947,31 227,272,091,50 165,575,667,39	21.04% 22.58% 15.03% 23.59% 100.00% % of Principal Euro Equiv. 3.60% 3.62% 8.53% 12.91% 8.17% 15.89% 47.38% 100.00% % of Principal Euro Equiv. 10.03% 1.28% 100.00% % of Principal Euro Equiv. 12.65% 12.88% 100.00%

CURRENT LTV Unindexed				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	17,844	36.72%	294,215,227.03	15.89%
20.01% - 30.00%	9,704	19.97%	329,763,425.41	17.82%
30.01% - 40.00%	8,252	16.98%	371,883,963.09	20.09%
40.01% - 50.00% 50.01% - 60.00%	5,242 3,635	10.79% 7.48%	299,551,636.15 235,853,054.39	16.18% 12.74%
60.01% - 70.00%	2,375	4.89%	173,461,205.77	9.37%
70.01% - 80.00%	1,164	2.40%	96,079,573.49	5.19%
80.01% - 90.00%	226	0.47%	27,119,979.11	1.47%
90.01% - 100.00%	87	0.18%	13,685,649.42	0.74%
100.00% +	66	0.14%	9,396,313.19	0.51%
Grand Total	48,595	100.00%	1,851,010,027.03	100.00%
ORIGINAL LTV				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0.00% - 20.00%	2,816	5.79%	43,370,043.34	2.34%
20.01% - 30.00%	4,142	8.52%	90,342,442.61	4.88%
30.01% - 40.00%	5,824	11.98%	156,820,340.66 237.056.713.84	8.47%
40.01% - 50.00% 50.01% - 60.00%	7,301 7,815	15.02% 16.08%	300,942,694.37	12.81% 16.26%
60.01% - 70.00%	7,085	14.58%	311,413,096.90	16.82%
70.01% - 80.00%	7,053	14.51%	341,536,033.65	18.45%
80.01% - 90.00%	3,502	7.21%	169,977,392.90	9.18%
90.01% - 100.00%	2,086	4.29%	125,904,352.14	6.80%
100.00% +	971	2.00%	73,646,916.62	3.98%
Grand Total	48,595	100.00%	1,851,010,027.03	100.00%
LOCATION OF PROPERTY				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Attica	19,863	40.87%	915,276,040.38	49.45%
Thessaloniki	6,968	14.34%	241,258,748.70	13.03%
Macedonia	5,534	11.39%	151,524,030.49	8.19%
Peloponnese	3,591	7.39%	118,350,844.90	6.39%
Thessaly	3,482	7.17%	102,956,671.18	5.56%
Sterea Ellada Creta Island	2,624 1,943	5.40% 4.00%	80,418,575.12 72,930,788.18	4.34% 3.94%
Ionian Islands	769	4.00%	29,173,869.79	3.94% 1.58%
Thrace	1,246	2.56%	38,604,117.71	2.09%
Epirus	1,446	2.98%	44,048,697.82	2.38%
Aegean Islands	1,129	2.32%	56,467,642.77	3.05%
Grand Total	48,595	100.00%	1,851,010,027.03	100.00%
SEASONING				
	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
0 - 12	1,339	2.76%	95,568,450.98	5.16%
12 - 24	2,073	4.27%	140,024,096.26	7.56%
24 - 36	945	1.94%	63,892,071.69	3.45%
				0.000/
36 - 60	1,059	2.18%	56,562,831.41	3.06%
36 - 60 60 - 96	1,059 1,053	2.18% 2.17%	56,562,831.41 50,942,232.94	2.75%
36 - 60	1,059	2.18%	56,562,831.41	
36 - 60 60 - 96 over 96 Grand Total	1,059 1,053 42,126	2.18% 2.17% 86.69%	56,562,831.41 50,942,232.94 1,444,020,343.76	2.75% 78.01%
36 - 60 60 - 96 over 96	1,059 1,053 42,126 48,595	2.18% 2.17% 86.69% 100.00%	56,562,831.41 50,942,232.94 1,444,020,343.76 1,851,010,027.03	2.75% 78.01% 100.00%
36 - 60 60 - 96 over 96 Grand Total	1,059 1,053 42,126	2.18% 2.17% 86.69%	56,562,831.41 50,942,232.94 1,444,020,343.76	2.75% 78.01%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM	1,059 1,053 42,126 48,595	2.18% 2.17% 86.69% 100.00%	56,562,831.41 50,942,232.94 1,444,020,343.76 1,851,010,027.03 Principal Euro Equiv.	2.75% 78.01% 100.00% % of Principal Euro Equiv.
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02%	56,562,831.41 50,942,232.94 1,444,020,343.76 1,851,010,027.03 Principal Euro Equiv. 64,487.67 7,176,188.33 65,414,433.22 199,187,175.98	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87%	56,562,831.41 50,942,232.94 1,444,020,343.76 1,851,010,027.03 Principal Euro Equiv. 64,487.67 7,176,188.33 65,414,433.22 199,187,175.98 364,676,579.97	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 25 - 30 years	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06%	56,562,831,41 50,942,32,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.33% 3.53% 10.76% 19.70% 37.37%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 25 - 30 years 30 - 35 years	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16%	56,562,831,41 50,942,222,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 25 - 30 years 25 - 30 years	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06%	56,562,831,41 50,942,32,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.33% 3.53% 10.76% 19.70% 37.37%
36 - 60 60 - 96 over 96 Grand Total 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	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66%	56,562,831.41 50,942,232.94 1,444,020,343.76 1,851,010,027.03 Principal Euro Equiv. 64,487.67 7,176,188.33 65,414,433.22 199,187,175.98 364,676,579.97 691,691,682.25 231,146,931.24 291,652,562.37	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 30 - 35 years 30 - 35 years 35 years +	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00%	56,562,831.41 50,942,232,94 1,444,020,343.76 1,851,010,027.03 Principal Euro Equiv. 64,487.67 7,176,188.33 65,414,433.22 199,187,175.98 364,676,579.97 691,691,668.25 231,146,931.24 291,652,562.37 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 10 - 15 years 20 - 25 years 20 - 25 years 20 - 25 years 30 - 35 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv.	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv.
36 - 60 60 - 96 over 96 Grand Total 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 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71%	56,562,831,41 50,942,222,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 19.70% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 10 - 15 years 20 - 25 years 20 - 25 years 20 - 25 years 30 - 35 years 30 - 35 years 35 years + Grand Total REAL ESTATE TYPE	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv.	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv.
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 35 years 30 - 35 years 30 - 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 37,761 10,834	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 66,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 25 - 30 years 35 years 35 years 35 years 35 years 40 - 15 years 15 - 20 years 15 - 20 years 15 - 20 years 20 - 25 years 27 - 30 years 28 years 29 - 35 years 29 - 35 years 29 - 35 years 20 - 35	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 10,834 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00%	56,562,831,41 50,942,22,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433.22 199,187,175,98 364,676,579,97 691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200.56 487,868,826,48 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 10 - 15 years 20 - 25 years 20 - 25 years 20 - 25 years 30 - 35 years 35 years 35 years 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans Num of Loans	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv.	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 35 years 30 - 35 years 30 - 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 10,834 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00%	56,562,831,41 50,942,22,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433.22 199,187,175,98 364,676,579,97 691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200.56 487,868,826,48 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.39% 0.39% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. % of Principal Euro Equiv.
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 30 - 35 years 33 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 48,595 Num of Loans Num of Loans Num of Loans 10,834 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 9.66% 100.00% % of loans 77.71% 22.29% 100.00%	56,562,831,41 50,942,322,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16	2.75% 78.01% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 35 years 30 - 35 years 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total Construction Purchase Repair Construction (re-mortgage)	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 48,595 Num of Loans Num of Loans Num of Loans 10,834 48,595 93	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 9.66% 9.66% 100.00% % of loans 77.71% 22.29% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10	2.75% 78.01% 78.01% 100.00% 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 14.90% 0.31%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 25 years 30 - 35 years 30 - 35 years 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)	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans Num of Loans 10,834 48,595 Num of Loans	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans % of loans 20.79% 55.36% 18.43% 0.19%	56,562,831,41 50,942,22,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433.22 199,187,175,98 364,675,79,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200.56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 20 - 25 years 20 - 25 years 20 - 25 years 30 - 35 years 30 - 35 years 33 years 35 years 35 years 5 - 10 years 10 - 15 years 10 - 15 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years 35 years 35 years 35 years 5 years 5 - 10 years 20 - 25 ye	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 77.71% 22.29% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,373,62	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 14.90% 0.31% 0.64%
36 - 60 60 - 96 60 - 96 60 - 96 67 and Total	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 48,595 848,595 10,834 48,595 10,834 48,595 10,834 48,595 10,834 48,595 93 5,300 2,74 1,738	2.18% 2.17% 86.69% 100.00% % of loans 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 77.71% 22.29% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,373,62 32,305,152,56	2.75% 78.01% 100.00% 0.00% 0.39% 0.39% 10.76% 19.70% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 20 - 25 years 20 - 25 years 20 - 25 years 30 - 35 years 30 - 35 years 33 years 35 years 35 years 5 - 10 years 10 - 15 years 10 - 15 years 20 - 25 years 25 - 30 years 30 - 35 years 35 years 35 years 35 years 35 years 5 years 5 - 10 years 20 - 25 ye	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 77.71% 22.29% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,373,62	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 14.90% 0.31% 0.64%
36 - 60 60 - 96 60 - 96 60 - 96 67 and Total	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans Num of Loans 10,834 48,595 Num of Loans 10,102 26,903 8,955 93 530 274 1,738	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 20.79% 55.36% 18.43% 0.19% 1.09% 1.09% 1.09%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,373,62 32,305,152,56 1,851,010,027.03	2.75% 78.01% 0.00% % of Principal Euro Equiv. 0.39% 0.39% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 14.90% 0.31% 0.64% 1.37% 0.64% 1.37% 0.64%
36 - 60 60 - 96 Over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 30 - 35 years 30 - 35 years 30 - 35 years 35 years + 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) Repair (re-mortgage) Repair (re-mortgage) Repair (re-mortgage) Equity Release Grand Total	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 48,595 Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274 1,738 530 274	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 20.79% 55.36% 18.43% 0.19% 0.56% 1.09% 0.56% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200.56 487,868,826,48 1,851,010,027,03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,037,62 32,305,152,56 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.33% 0.353% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 0.31% 1.37% 0.64% 0.31% 1.37% 0.64% 1.37% 0.64%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 25 years 30 - 35 years 40 year	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274 1,738 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 20.79% 55.36% 18.43% 0.19% 0.56% 3.58% 1.09% 0.56% 3.58%	56,562,831,41 50,942,222,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433.22 199,187,175,98 364,676,579,97 691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200.56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931.05 11,830,373,62 32,305,152,56 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 13.70% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 14.90% 0.31% 0.64% 1.75% 100.00%
36 - 60 60 - 96 Over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 35 years 30 - 35 years 35 years 35 years + Grand Total REAL ESTATE TYPE Flats Houses Grand Total Construction Purchase Repair Construction (re-mortgage) Purchase (re-mortgage) Repair (re-mortgage) Equity Release Grand Total INTEREST PAYMENT FREQUENCY FA Balloon	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans 10,834 48,595 Num of Loans 10,102 26,903 8,955 93 530 274 1,738 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 20.79% 55.36% 18.43% 0.19% 1.09% 1.09% 0.56% 3.58% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,851,010,027.03 Principal Euro Equiv. 32,305,152,56 1,851,010,027.03 Principal Euro Equiv.	2.75% 78.01% 0.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 14.90% 0.31% 0.64% 1.75% 100.00%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 25 years 30 - 35 years 40 year	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274 1,738 48,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 20.79% 55.36% 18.43% 0.19% 0.56% 3.58% 1.09% 0.56% 3.58%	56,562,831,41 50,942,222,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433.22 199,187,175,98 364,676,579,97 691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200.56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931.05 11,830,373,62 32,305,152,56 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 13.70% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 14.90% 0.31% 0.64% 1.75% 100.00%
36 - 60 60 - 96 over 96 Grand Total 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 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Purchase Repair Construction (re-mortgage) Purchase Repair Construction (re-mortgage) Purchase Repair Construction (re-mortgage) Purchase Equity Release Grand Total INTEREST PAYMENT FREQUENCY FA Balloon	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274 1,738 48,595 Num of Loans	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 20.79% 55.36% 55.36% 18.43% 0.19% 1.09% 1.09% 1.09% 1.09% 1.09% 1.09% 1.000%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,373,62 32,305,152,56 1,851,010,027.03 Principal Euro Equiv. 1,836,115,840,33 14,894,186,70 1,851,010,027.03	2.75% 78.01% 0.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 14.90% 0.31% 0.64% 1.37% 0.64% 1.37% 0.64% 1.37% 0.64% 1.37% 0.64% 1.37% 0.64% 1.37% 0.64% 1.75% 100.00%
36 - 60 60 - 96 Over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 35 years 30 - 35 years 30 - 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Repair (re-mortga	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 48,595 Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274 1,738 48,595 Num of Loans Num of Loans	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 9.66% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 99.71% 0.56% 3.58% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,373,62 32,305,152,56 1,851,010,027.03 Principal Euro Equiv. 1,836,115,840,33 14,894,186,70 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 0.31% 1.37% 0.64% 0.23% 0.31% 1.37% 0.64% 0.31% 1.37% 0.64% 0.31% 1.37% 0.64% 0.33% 1.37% 0.64% 0.80% 100.00%
36 - 60 60 - 96 Over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 30 - 35 year	1,059 1,053 42,126 48,595 Num of Loans 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274 1,738 48,595 Num of Loans Num of Loans Num of Loans 1,748 1,448,595	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 777.71% 22.29% 100.00% % of loans 20.79% 55.36% 18.43% 0.19% 0.56% 3.58% 100.00% % of loans % of loans 99.71% 0.29% 100.00%	56,562,831,41 50,942,22,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,037,362 32,305,152,56 1,851,010,027.03 Principal Euro Equiv. 1,836,115,840,33 14,894,186,70 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 3.53% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 1.37% 0.64% 0.31% 0.31% 0.31% 0.31% 0.31% 0.31% 0.31% 0.80% 100.00%
36 - 60 60 - 96 Over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 15 - 20 years 20 - 25 years 20 - 25 years 20 - 35 years 30 - 35 years 30 - 35 years 35 years 4 Grand Total REAL ESTATE TYPE Flats Houses Grand Total LOAN PURPOSE Construction Purchase Repair Construction (re-mortgage) Repair (re-mortga	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 48,595 Num of Loans Num of Loans 10,102 26,903 8,955 93 530 274 1,738 48,595 Num of Loans Num of Loans	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 9.66% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 99.71% 0.56% 3.58% 100.00%	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,830,373,62 32,305,152,56 1,851,010,027.03 Principal Euro Equiv. 1,836,115,840,33 14,894,186,70 1,851,010,027.03	2.75% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 73.64% 26.36% 100.00% % of Principal Euro Equiv. 0.31% 1.37% 0.64% 0.23% 0.31% 1.37% 0.64% 0.31% 1.37% 0.64% 0.31% 1.37% 0.64% 0.33% 1.37% 0.64% 0.80% 100.00%
36 - 60 60 - 96 over 96 Grand Total LEGAL LOAN TERM 0 - 5 years 5 - 10 years 10 - 15 years 10 - 15 years 20 - 25 year	1,059 1,053 42,126 48,595 Num of Loans 6 386 4,097 8,270 10,143 17,035 3,963 4,695 48,595 Num of Loans Num of Loans 0,102 26,903 8,955 93 530 274 1,738 48,595 Num of Loans Num of Loans	2.18% 2.17% 86.69% 100.00% % of loans 0.01% 0.79% 8.43% 17.02% 20.87% 35.06% 8.16% 9.66% 100.00% % of loans 77.71% 22.29% 100.00% % of loans 20.79% 55.36% 100.00% % of loans 3.58% 100.00% % of loans % of loans	56,562,831,41 50,942,232,94 1,444,020,343,76 1,851,010,027.03 Principal Euro Equiv. 64,487,67 7,176,188,33 65,414,433,22 199,187,175,98 364,676,579,97 691,691,668,25 231,146,931,24 291,652,562,37 1,851,010,027.03 Principal Euro Equiv. 1,363,141,200,56 487,868,826,48 1,851,010,027.03 Principal Euro Equiv. 385,044,633,16 1,114,941,818,35 275,831,440,19 5,712,678,10 25,343,931,05 11,851,010,027.03 Principal Euro Equiv. 1,836,115,840,33 14,894,186,70 1,851,010,027.03	2.75% 78.01% 78.01% 100.00% % of Principal Euro Equiv. 0.00% 0.39% 10.76% 19.70% 37.37% 12.49% 15.76% 100.00% % of Principal Euro Equiv. 20.80% 60.23% 100.00% % of Principal Euro Equiv. 1.37% 0.64% 1.37% 0.64% 1.75% 100.00%

Fixed rate assets 19.67%

INDEX TYPE (FLOATING)				
ECP Tracker	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
ECB Tracker Euribor 1 Month	3,072 418	7.15% 0.97%	118,001,221.64 15,755,448.55	7.94% 1.06%
Euribor 3 Months	1.494	3.48%	61,411,533.11	4.13%
Eurobank OEK's Rate	85	0.20%	1,252,910.43	0.08%
Originator Rate	10,286	23.94%	203,453,964.51	13.68%
Saron 1M ISDA (CHF)	465	1.08%	35,675,340.60	2.40%
Saron 3M ISDA (CHF) ESTR 1M ISDA (EUR)	94 29	0.22% 0.07%	7,157,307.88 439.677.89	0.48% 0.03%
Cap ECB Tracker	16,959	39.47%	555,630,469.13	37.37%
Cap Saron ISDA (CHF)	2,671	6.22%	192,183,734.48	12.92%
Cap Euribor 3 Months	6,198	14.43%	246,677,806.55	16.59%
Cap Euribor 1 Month	1,137	2.65%	48,594,156.40	3.27%
Other	55	0.13%	713,953.63	0.05%
Grand Total	42,963	100.00%	1,486,947,524.79	100.00%
INDEX TYPE (FIXED CONVERTING TO FLO	ATING) Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
ECB Tracker	41	0.75%	1,687,939.48	0.47%
Euribor 1 Month	37	0.67%	1,472,043.97	0.41%
Euribor 3 Months	5,335	97.12%	356,696,148.11	98.46%
Originator Rate	80	1.46%	2,417,211.34	0.67%
Grand Total	5,493	100.00%	362,273,342.90	100.00%
FIXED CONVERTING TO FLOATING - END		0/ ======	Drineinel Franc Frankr	% of Dringing Louis Courts
1 Jan 2023 - 31 Dec 2023	Num of Loans 62	% of loans 1.13%	Principal Euro Equiv. 2,520,943.93	% of Principal Euro Equiv. 0.70%
1 Jan 2024 - 31 Dec 2025	122	2.22%	7,254,722.92	2.00%
1 Jan 2026 - 31 Dec 2030	1,029	18.73%	59,584,919.35	16.45%
1 Jan 2031 - 31 Dec 2035	1,155	21.03%	75,221,776.35	20.76%
1 Jan 2036 - 31 Dec 2040	1,160	21.12%	74,383,214.66	20.53%
1 Jan 2041 +	1,965	35.77%	143,307,765.69	39.56%
Grand Total	5,493	100.00%	362,273,342.90	100.00%
SUBSIDISED VS. NON-SUBSIDISED LOANS		0/ of losss	Dringing From South	% of Dringing! Furst Factor
N	Num of Loans 48,595	% of loans 100.00%	Principal Euro Equiv. 1,851,010,027.03	% of Principal Euro Equiv. 100.00%
Y	40,035	0.00%	0.00	0.00%
Grand Total	48,595	100.00%	1,851,010,027.03	100.00%
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 Grand Total	0	0.00% 0.00%	0.00 0.00	0.00% 0.00%
Grand Total	U	0.00%	0.00	0.00%
COMBINED LOANS				
			Principal Euro Equiv.	% of Principal Euro Equiv.
N Y	39,751	81.80%	1,642,280,718.99	88.72%
Grand Total	8,844 48,595	18.20% 100.00%	208,729,308.04 1,851,010,027.03	11.28% 100.00%
			.,,,.	
Preferential Rate Euro	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	46,683	96.07%	1,739,491,574.86	93.98%
Y	1,912	3.93%	111,518,452.17	6.02%
Grand Total	48,595	100.00%	1,851,010,027.03	100.00%
STAFF LOANS				
			Principal Euro Equiv.	% of Principal Euro Equiv.
N	48,595	100.00%	1,851,010,027.03	100.00%
S Grand Total	48,595	100.00%	1,851,010,027.03	<u>0.00%</u> 100.00%
	• • •			
ADD-ON LOANS	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
N	44,447	91.46%	1,750,286,985.55	94.56%
Y Grand Total	4,148 48,595	8.54% 100.00%	100,723,041.49 1,851,010,027.03	<u>5.44%</u> 100.00%
	+0,030	100.00 //	.,001,010,027.03	100.00 %
OCCUPANCY TYPES	Num of Loans	% of loans	Principal Euro Equiv.	% of Principal Euro Equiv.
Owner occupied	46,526	95.74%	1,768,133,996.60	95.52%
Second home/Holiday houses	1,889	3.89%	75,408,253.79	4.07%
Buy-to-let/Non-Owner occupied	75	0.15%	4,044,401.65	0.22%
Other	105	0.22%	3,423,374.99	0.18%
Grand Total	48,595	100.00%	1,851,010,027.03	100.00%
Top 15 Profession Euro			Principal Euro Equiv.	% of Principal Euro Equiv.
Other Professions	12,322	25.36%	542,378,946.30	29.30% 18.13%
Other Professions Other Private Employees	12,322 7,923	25.36% 16.30%	542,378,946.30 335,587,165.66	18.13%
Other Professions	12,322 7,923 6,171	25.36% 16.30% 12.70%	542,378,946.30 335,587,165.66 209,306,397.38	18.13% 11.31%
Other Professions Other Private Employees Civil Servant	12,322 7,923	25.36% 16.30%	542,378,946.30 335,587,165.66	18.13%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman	12,322 7,923 6,171 8,248 2,403 1,723	25.36% 16.30% 12.70% 16.97% 4.94% 3.55%	542,378,946.30 335,587,165.66 209,306,397.38 208,649,796.35 127,795,756.14 76,717,390.79	18.13% 11.31% 11.27% 6.90% 4.14%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman Teacher	12,322 7,923 6,171 8,248 2,403 1,723 1,854	25.36% 16.30% 12.70% 16.97% 4.94% 3.55% 3.82%	542,378,946.30 335,587,165.66 209,306,397.38 208,649,796.35 127,795,756.14 76,717,390.79 58,077,169.73	18.13% 11.31% 11.27% 6.90% 4.14% 3.14%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman Teacher Unemployed	12,322 7,923 6,171 8,248 2,403 1,723 1,854 1,937	25.36% 16.30% 12.70% 16.97% 4.94% 3.55% 3.82% 3.99%	542,378,946.30 335,587,165.66 209,306,397.38 208,649,796.35 127,795,756.14 76,717,390.79 58,077,169.73 57,818,878.50	18.13% 11.31% 11.27% 6.90% 4.14% 3.14% 3.12%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman Teacher Unemployed Military Personnel	12,322 7,923 6,171 8,248 2,403 1,723 1,854 1,937 1,209	25.36% 16.30% 12.70% 4.94% 3.55% 3.82% 3.82% 3.99% 2.49%	542,378,946.30 335,587,165.66 209,306,397.38 208,649,796.35 127,795,756.14 76,717,390.79 58,077,169.73 57,818,878.50 50,013,080.54	18.13% 11.31% 11.27% 6.90% 4.14% 3.14% 3.14% 2.70%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman Teacher Unemployed Military Personnel Salesman	12,322 7,923 6,171 8,248 2,403 1,723 1,854 1,937 1,209 1,187	25.36% 16.30% 12.70% 16.97% 4.94% 3.55% 3.82% 3.82% 2.49% 2.49% 2.44%	542,378,946.30 335,587,165.66 209,306,397.38 208,649,796.35 127,795,756.14 76,717,390.79 58,077,169.73 57,818,878.50 50,013,080.54 42,092,509.13	18.13% 11.31% 6.90% 4.14% 3.14% 3.14% 2.70% 2.27%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman Teacher Unemployed Military Personnel	12,322 7,923 6,171 8,248 2,403 1,723 1,854 1,937 1,209	25.36% 16.30% 12.70% 4.94% 3.55% 3.82% 3.82% 3.99% 2.49%	542,378,946.30 335,587,165.66 209,306,397.38 208,649,796.35 127,795,756.14 76,717,390.79 58,077,169.73 57,818,878.50 50,013,080.54	18.13% 11.31% 11.27% 6.90% 4.14% 3.14% 3.14% 2.70%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman Teacher Unemployed Military Personnel Salesman Civil Servant - Primary School Teachers	12,322 7,923 6,171 8,248 2,403 1,723 1,854 1,937 1,209 1,187 1,413	25.36% 16.30% 12.70% 16.97% 4.94% 3.85% 3.82% 3.99% 2.49% 2.44% 2.91%	542,378,946.30 335,587,165,66 209,306,397,38 208,649,796,35 127,795,756,14 76,717,390,79 58,077,169,73 57,818,878,50 50,013,080,54 42,092,509,13 40,431,234,35	18.13% 11.31% (11.27% 6.90% 4.14% 3.14% 3.12% 2.70% 2.27% 2.8%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman Teacher Unemployed Military Personnel Salesman Civil Servant - Primary School Teachers Lawyers - Jurists Accountant Housewife	12,322 7,923 6,171 8,248 2,403 1,723 1,854 1,937 1,209 1,187 1,413 4,57 583 745	25.36% 16.30% 12.70% 16.97% 4.94% 3.55% 3.82% 3.99% 2.43% 2.43% 2.91% 0.94% 1.20% 1.53%	542,378,946.30 335,587,165,66 209,306,397,38 208,649,796,35 127,795,756,14 76,717,390,79 58,077,169,73 57,818,878,50 50,018,878,50 50,013,080,54 42,092,509,13 40,431,234,35 30,005,699,37 25,813,939,82 24,886,493,03	18.13% 11.31% 11.27% 6.90% 4.14% 3.14% 3.12% 2.70% 2.27% 2.18% 1.62% 1.39% 1.34%
Other Professions Other Private Employees Civil Servant Pensioner Other Self Employed Civil Servant - Policeman Teacher Unemployed Military Personnel Salesman Civil Servant - Primary School Teachers Lawyers - Jurists Accountant	12,322 7,923 6,171 8,248 2,403 1,723 1,854 1,937 1,209 1,187 1,413 457 583	25.38% 16.30% 12.70% 16.97% 4.94% 3.55% 3.82% 3.82% 2.49% 2.44% 2.91% 0.94% 1.20%	542.378.946.30 335,587,165.66 209.306.397.38 208.649,796.35 127,795,756.14 76,717,390.79 58,077,169.73 57,818,878.50 50,013,080.54 42,092,509.13 40,431,234.35 30,005,699.37 25,813,393.82	18.13% 11.31% 11.27% 6.90% 4.14% 3.14% 3.12% 2.70% 2.27% 2.18% 1.62% 1.39%