

Covered Bond Programme II



Monthly Investor Report

March 2018

| Bonds | ISIN | Ratings | | Currency | Initial Principal Balance | Rate of Interest | Final Maturity |
|-----------|--------------|---------|---------|----------|---------------------------|------------------|----------------|
| | | Fitch | Moody's | | | | |
| Series 07 | XS1698932925 | B+ | Ba2 | EUR | 750.000.000,00 | 2.750% | 09-10-2020 |

Summary

| All amounts in EURO | Current | At Issue |
|---|------------------|------------------|
| Reporting Date | 31-03-2018 | 30/9/2017 |
| Portfolio Cut off Date | 31-03-2018 | 30/9/2017 |
| Original Principal Balance | 3.351.649.398,00 | 3.481.994.013,00 |
| Principal Balance | 1.330.217.261,71 | 1.458.920.025,00 |
| Number of Borrowers | 44.955 | 46.997 |
| Number of Loanparts | 52.615 | 55.021 |
| Number of Properties | 45.196 | 47.251 |
| Average Principal Balance (borrower) | 29.589,97 | 31.042,83 |
| Average Principal Balance (parts) | 25.282,09 | 26.515,69 |
| Coupon: Weighted Average | 2,3 | 2,3 |
| Minimum | 0,3 | 0 |
| Maximum | 7,7 | 8,5 |
| Weighted Average Loan to Value | 54,59 | 54,73 |
| Weighted Average Loan to Indexed Value | 43,12 | 44,53 |
| Seasoning (years): Weighted Average | 10,77 | 10,32 |
| Original Maturity (years): Weighted Average | 22,26 | 22,01 |
| Remaining Tenor (years): Weighted Average | 11,52 | 11,73 |

Nominal Value Test

All amounts in EURO

| | |
|---|------------------|
| Outstanding Bonds | 750.000.000,00 |
| Negative Carry | 11.250.000,00 |
| Outstanding Accrued Interest on Bonds | 9.292.582,42 |
| Current Outstanding Balance | 1.330.217.260,71 |
| Adjusted Nominal Value Assets * | 1.330.013.308,22 |
| Outstanding Accrued Interest on Assets | 1.176.203,24 |
| Nominal Value Test Current Value ** | 57,52% |
| <i>Nominal Value Test Maximum Value</i> | 80,00 % |

Nominal Value Test Result PASS

Parameters:

| | |
|---------------------------------|---------|
| LTV Cap | 80,00 % |
| Asset Percentage Bank of Greece | 95,00 % |
| Negative carry margin | 0,50 % |

* The Adjusted Nominal Value is the current balance adjusted to a maximum of the LTV cap of the indexed property value.

** calculated as Outstanding Bonds plus Interest thereon divided by Adjusted Nominal Value Assets plus Outstanding Accrued Interest on Assets minus Negative Carry.

1. Currency Type

| Currency | Current Period | | | | |
|----------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Euro | 1.330.217.260,71 | 100,00% | 52.615 | 100,00% | 2,34% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

2. Product Type

| Product Type | Current Period | | | | |
|---------------------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Other | 28.003.289,49 | 2,11% | 707 | 1,34% | 2,22% |
| Standard Amortising | 1.302.213.971,22 | 97,90% | 51.908 | 98,66% | 2,34% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

3. Loan Coupon

| Coupon Loan Part (%) | Current Period | | | | |
|----------------------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| 0,00% - 2,5% | 921.826.233,44 | 69,30% | 33.942 | 64,51% | 1,71% |
| 2,5% - 2,99% | 120.420.466,13 | 9,05% | 5.266 | 10,01% | 2,71% |
| 3% - 3,49% | 91.293.416,34 | 6,86% | 3.654 | 6,94% | 3,25% |
| 3,5% - 3,99% | 62.146.675,41 | 4,67% | 1.308 | 2,49% | 3,69% |
| 4% - 4,49% | 25.126.539,73 | 1,89% | 690 | 1,31% | 4,17% |
| 4,5% - 4,99% | 52.347.983,73 | 3,94% | 4.749 | 9,03% | 4,74% |
| 5% - 5,49% | 12.230.592,10 | 0,92% | 713 | 1,36% | 5,34% |
| 5,5% - 5,99% | 32.089.344,69 | 2,41% | 1.415 | 2,69% | 5,68% |
| 6% - 6,49% | 3.425.003,30 | 0,26% | 174 | 0,33% | 6,19% |
| 6,5% - 6,99% | 8.744.368,42 | 0,66% | 672 | 1,28% | 6,62% |
| 7% - 7,49% | 565.912,36 | 0,04% | 31 | 0,06% | 7,26% |
| 7,5% - more | 725,06 | 0,00% | 1 | 0,00% | 7,65% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

4. Origination Year

| Year | Current Period | | | | Weighted Average Coupon |
|------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 1992 | 36.870,05 | 0,00% | 4 | 0,01% | 4,87% |
| 1993 | 119.498,06 | 0,01% | 17 | 0,03% | 4,50% |
| 1994 | 8.255,31 | 0,00% | 8 | 0,02% | 3,84% |
| 1995 | 19.523,60 | 0,00% | 11 | 0,02% | 4,08% |
| 1996 | 130.651,59 | 0,01% | 38 | 0,07% | 3,51% |
| 1997 | 127.134,39 | 0,01% | 24 | 0,05% | 3,50% |
| 1998 | 374.380,71 | 0,03% | 76 | 0,14% | 3,25% |
| 1999 | 1.929.010,49 | 0,15% | 351 | 0,67% | 3,33% |
| 2000 | 5.630.355,29 | 0,42% | 748 | 1,42% | 3,03% |
| 2001 | 20.302.365,81 | 1,53% | 1.761 | 3,35% | 2,77% |
| 2002 | 36.161.268,10 | 2,72% | 2.161 | 4,11% | 2,67% |
| 2003 | 68.683.246,64 | 5,16% | 5.259 | 10,00% | 2,44% |
| 2004 | 129.921.248,70 | 9,77% | 6.845 | 13,01% | 2,21% |
| 2005 | 222.109.815,62 | 16,70% | 8.850 | 16,82% | 2,00% |
| 2006 | 184.785.163,49 | 13,89% | 6.832 | 12,98% | 1,98% |
| 2007 | 178.378.460,57 | 13,41% | 6.060 | 11,52% | 1,63% |
| 2008 | 117.543.496,74 | 8,84% | 4.077 | 7,75% | 2,02% |
| 2009 | 138.966.137,11 | 10,45% | 3.908 | 7,43% | 2,47% |
| 2010 | 88.423.024,04 | 6,65% | 2.498 | 4,75% | 3,14% |
| 2011 | 37.847.070,05 | 2,85% | 983 | 1,87% | 3,79% |
| 2012 | 7.236.505,13 | 0,54% | 183 | 0,35% | 4,00% |
| 2013 | 9.978.102,80 | 0,75% | 245 | 0,47% | 3,73% |
| 2014 | 20.956.679,90 | 1,58% | 448 | 0,85% | 3,72% |
| 2015 | 28.638.819,75 | 2,15% | 592 | 1,13% | 3,77% |
| 2016 | 25.792.845,95 | 1,94% | 488 | 0,93% | 3,76% |
| 2017 | 5.887.833,14 | 0,44% | 140 | 0,27% | 3,75% |
| 2018 | 229.497,68 | 0,02% | 8 | 0,02% | 2,09% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

5. Legal Maturity Year

| Year | Current Period | | | | Weighted Average Coupon |
|------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 2018 | 6.395.719,29 | 0,48% | 3.370 | 6,41% | 3,00% |
| 2019 | 26.282.370,41 | 1,98% | 4.350 | 8,27% | 2,79% |
| 2020 | 53.576.975,46 | 4,03% | 4.869 | 9,25% | 2,56% |
| 2021 | 64.179.219,79 | 4,82% | 4.518 | 8,59% | 2,51% |
| 2022 | 76.951.824,85 | 5,78% | 4.364 | 8,29% | 2,07% |
| 2023 | 61.153.985,69 | 4,60% | 3.051 | 5,80% | 2,44% |
| 2024 | 67.827.737,25 | 5,10% | 2.935 | 5,58% | 2,43% |
| 2025 | 80.771.199,20 | 6,07% | 3.120 | 5,93% | 2,41% |
| 2026 | 66.430.457,94 | 4,99% | 2.502 | 4,76% | 2,44% |
| 2027 | 61.194.306,75 | 4,60% | 2.131 | 4,05% | 2,07% |
| 2028 | 60.785.044,64 | 4,57% | 1.901 | 3,61% | 2,30% |
| 2029 | 75.640.406,34 | 5,69% | 2.080 | 3,95% | 2,38% |
| 2030 | 78.181.597,24 | 5,88% | 2.076 | 3,95% | 2,42% |
| 2031 | 60.738.188,72 | 4,57% | 1.459 | 2,77% | 2,31% |
| 2032 | 50.752.330,42 | 3,82% | 1.285 | 2,44% | 1,97% |
| 2033 | 46.974.159,93 | 3,53% | 1.097 | 2,08% | 2,08% |
| 2034 | 73.156.315,72 | 5,50% | 1.500 | 2,85% | 2,17% |
| 2035 | 90.718.434,36 | 6,82% | 1.977 | 3,76% | 2,06% |
| 2036 | 55.847.395,80 | 4,20% | 1.157 | 2,20% | 2,10% |
| 2037 | 38.827.990,10 | 2,92% | 748 | 1,42% | 1,71% |
| 2038 | 26.842.888,91 | 2,02% | 469 | 0,89% | 1,89% |
| 2039 | 33.762.777,31 | 2,54% | 552 | 1,05% | 2,51% |
| 2040 | 23.235.839,47 | 1,75% | 379 | 0,72% | 2,99% |
| 2041 | 14.042.109,17 | 1,06% | 219 | 0,42% | 3,44% |
| 2042 | 4.213.301,92 | 0,32% | 66 | 0,13% | 3,41% |
| 2043 | 4.355.643,69 | 0,33% | 69 | 0,13% | 3,40% |
| 2044 | 6.437.194,60 | 0,48% | 94 | 0,18% | 3,66% |
| 2045 | 11.071.440,43 | 0,83% | 149 | 0,28% | 3,74% |
| 2046 | 8.294.203,10 | 0,62% | 103 | 0,20% | 3,69% |
| 2047 | 1.360.668,37 | 0,10% | 22 | 0,04% | 3,60% |
| 2048 | 89.929,61 | 0,01% | 1 | 0,00% | 1,42% |
| 2049 | | | | | |
| 2050 | | | | | |
| 2054 | 125.604,23 | 0,01% | 2 | 0,00% | 2,33% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

6. Seasoning

| In Years | Current Period | | | | Weighted Average Coupon |
|-------------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| less - 0.5 | 249.311,36 | 0,02% | 12 | 0,02% | 2,10% |
| 0.5 - 1.0 | 534.621,56 | 0,04% | 15 | 0,03% | 3,68% |
| 1.0 - 1.5 | 14.455.782,96 | 1,09% | 276 | 0,52% | 3,76% |
| 1.5 - 2.0 | 13.810.239,60 | 1,04% | 282 | 0,54% | 3,79% |
| 2.0 - 2.5 | 7.765.669,22 | 0,58% | 154 | 0,29% | 3,72% |
| 2.5 - 3.0 | 13.531.674,33 | 1,02% | 275 | 0,52% | 3,78% |
| 3.0 - 4.0 | 27.870.886,99 | 2,10% | 587 | 1,12% | 3,73% |
| 4.0 - 5.0 | 11.875.907,06 | 0,89% | 288 | 0,55% | 3,74% |
| 5.0 - 6.0 | 6.596.539,20 | 0,50% | 166 | 0,32% | 3,83% |
| 6.0 - 7.0 | 25.542.996,25 | 1,92% | 639 | 1,21% | 3,88% |
| 7.0 - 8.0 | 77.341.682,42 | 5,81% | 2.183 | 4,15% | 3,42% |
| 8.0 - 9.0 | 142.725.043,44 | 10,73% | 3.981 | 7,57% | 2,51% |
| 9.0 - 10.0 | 110.338.815,09 | 8,29% | 3.747 | 7,12% | 2,18% |
| more - 10.0 | 877.578.091,23 | 65,97% | 40.010 | 76,04% | 2,03% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

7. Loan to Value

| In % | Current Period | | | | |
|-------------------------|-----------------------------------|--------------|------------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | Weighted Average Coupon |
| average: 54,59 % | | | | | |
| less - 40.00% | 331.953.727,63 | 24,95% | 14.868 | 32,90% | 2,56% |
| 40.01% - 50.00% | 232.926.943,19 | 17,51% | 7.358 | 16,28% | 2,35% |
| 50.01% - 60.00% | 226.820.213,15 | 17,05% | 6.688 | 14,80% | 2,30% |
| 60.01% - 70.00% | 204.958.854,67 | 15,41% | 6.137 | 13,58% | 2,30% |
| 70.01% - 80.00% | 230.257.844,08 | 17,31% | 7.475 | 16,54% | 2,22% |
| 80.01% - 85.00% | 32.353.598,77 | 2,43% | 847 | 1,87% | 1,97% |
| 85.01% - 90.00% | 35.523.012,25 | 2,67% | 858 | 1,90% | 1,88% |
| 90.01% - 95.00% | 13.972.370,30 | 1,05% | 315 | 0,70% | 2,00% |
| 95.01% - 100.00% | 14.901.679,30 | 1,12% | 502 | 1,11% | 2,10% |
| 100.01% - 105.00% | 2.147.208,45 | 0,16% | 59 | 0,13% | 2,83% |
| 105.01% - 110.00% | 1.421.075,66 | 0,11% | 29 | 0,06% | 2,31% |
| 110.01% - 115.00% | 2.106.247,00 | 0,16% | 38 | 0,08% | 2,30% |
| 115.01% - 120.00% | 782.971,78 | 0,06% | 20 | 0,04% | 2,56% |
| 120.01% - 125.00% | 91.514,48 | 0,01% | 2 | 0,00% | 1,13% |
| | 1.330.217.260,71 | 100,% | 45.196 | 100,% | 2,34% |

8 . Loan to Indexed Value

| In % | Current Period | | | | |
|-------------------------|-----------------------------------|--------------|------------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | Weighted Average Coupon |
| average: 41,93 % | | | | | |
| less - 40.00% | 619.188.599,91 | 46,55% | 32.282 | 71,43% | 2,43% |
| 40.01% - 50.00% | 216.106.247,64 | 16,25% | 4.649 | 10,29% | 2,22% |
| 50.01% - 60.00% | 203.676.528,78 | 15,31% | 3.787 | 8,38% | 2,23% |
| 60.01% - 70.00% | 179.889.729,69 | 13,52% | 2.943 | 6,51% | 2,27% |
| 70.01% - 80.00% | 110.779.487,71 | 8,33% | 1.530 | 3,39% | 2,34% |
| 80.01% - 85.00% | 159.676,73 | 0,01% | 1 | 0,00% | 3,32% |
| 85.01% - 90.00% | 44.382,19 | 0,00% | 1 | 0,00% | 5,62% |
| 90.01% - 95.00% | | | | 0,00% | |
| 95.01% - 100.00% | 173.201,66 | 0,01% | 2 | 0,00% | 1,66% |
| 115.01% - 120.00% | 199.406,40 | 0,02% | 1 | 0,00% | 2,12% |
| | 1.330.217.260,71 | 100,% | 45.196 | 100,% | 2,34% |

9. Outstanding Notional Amount

| Aggregate Outstanding Notional Amount | Current Period | | | | Weighted Average Coupon |
|---|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| less - 25.000,00 | 304.056.810,76 | 22,86% | 26.300 | 58,19% | 2,63% |
| 25.000,00 - 50.000,00 | 412.708.320,38 | 31,03% | 11.645 | 25,77% | 2,41% |
| 50.000,00 - 75.000,00 | 260.485.214,19 | 19,58% | 4.285 | 9,48% | 2,22% |
| 75.000,00 - 100.000,00 | 130.462.215,86 | 9,81% | 1.523 | 3,37% | 2,14% |
| 100.000,00 - 125.000,00 | 71.201.767,66 | 5,35% | 643 | 1,42% | 2,06% |
| 125.000,00 - 150.000,00 | 46.499.551,36 | 3,50% | 342 | 0,76% | 2,06% |
| 150.000,00 - 175.000,00 | 26.283.732,44 | 1,98% | 164 | 0,36% | 1,88% |
| 175.000,00 - 200.000,00 | 17.584.758,63 | 1,32% | 94 | 0,21% | 1,83% |
| 200.000,00 - 225.000,00 | 11.758.473,26 | 0,88% | 56 | 0,12% | 1,82% |
| 225.000,00 - 250.000,00 | 10.573.870,78 | 0,79% | 45 | 0,10% | 1,71% |
| 250.000,00 - 275.000,00 | 4.207.789,52 | 0,32% | 16 | 0,04% | 1,64% |
| 275.000,00 - 300.000,00 | 4.324.353,38 | 0,33% | 15 | 0,03% | 1,65% |
| 300.000,00 - 325.000,00 | 4.324.643,70 | 0,33% | 14 | 0,03% | 1,91% |
| 325.000,00 - 350.000,00 | 2.335.830,68 | 0,18% | 7 | 0,02% | 1,88% |
| 350.000,00 - 375.000,00 | 4.337.562,80 | 0,33% | 12 | 0,03% | 1,61% |
| 375.000,00 - 400.000,00 | 1.931.757,27 | 0,15% | 5 | 0,01% | 2,16% |
| 400.000,00 - 425.000,00 | 1.631.807,94 | 0,12% | 4 | 0,01% | 2,85% |
| 425.000,00 - 450.000,00 | 2.179.847,98 | 0,16% | 5 | 0,01% | 2,10% |
| 450.000,00 - 475.000,00 | 2.326.528,12 | 0,17% | 5 | 0,01% | 1,16% |
| 475.000,00 - 500.000,00 | 967.021,01 | 0,07% | 2 | 0,00% | 1,43% |
| 500.000,00 - 600.000,00 | 3.721.053,98 | 0,28% | 7 | 0,02% | 2,52% |
| 600.000,00 - 700.000,00 | 2.006.090,81 | 0,15% | 3 | 0,01% | 1,46% |
| 700.000,00 - 800.000,00 | | 0,00% | | 0,00% | |
| 800.000,00 - 900.000,00 | | 0,00% | | 0,00% | |
| 900.000,00 - 1.000.000,00 | 932.211,68 | 0,07% | 1 | 0,00% | 3,65% |
| 1.000.000,00 - 1.250.000,00 | 3.376.046,52 | 0,25% | 3 | 0,01% | 1,40% |
| 1.250.000,00 - 1.500.000,00 | | 0,00% | | 0,00% | |
| 1.500.000,00 - more | | 0,00% | | 0,00% | |
| | 1.330.217.260,71 | 100,0% | 45.196 | 100,0% | 2,34% |

10. Property Description

| Description | Current Period | | | | Weighted Average Coupon |
|--|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| Other real estate | 1.236.896,65 | 0,09% | 15 | 0,03% | 2,41% |
| Partial Professional Use | 9.085.884,55 | 0,68% | 142 | 0,31% | 2,29% |
| Professional use with recourse to the borrower | 246.297,48 | 0,02% | 4 | 0,01% | 2,90% |
| Residential (Flat/Apartment) | 1.187.148.389,10 | 89,24% | 41.957 | 92,83% | 2,30% |
| Residential (House, detached or semi-detached) | 132.499.792,93 | 9,96% | 3.078 | 6,81% | 2,68% |
| | 1.330.217.260,71 | 100,0% | 45.196 | 100,0% | 2,34% |

11. Geography

| Province | Current Period | | | | Weighted Average Coupon |
|-----------------|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| ACHAIA | 33.504.634,14 | 2,52% | 1.303 | 2,88% | 2,45% |
| AITOLOAKARNANIA | 14.303.314,27 | 1,08% | 638 | 1,41% | 2,66% |
| ARGOLIDA | 13.068.002,01 | 0,98% | 393 | 0,87% | 2,41% |
| ARKADIA | 7.620.912,76 | 0,57% | 286 | 0,63% | 2,43% |
| ARTA | 3.754.555,75 | 0,28% | 168 | 0,37% | 2,60% |
| ATTICA | 626.708.454,52 | 47,11% | 19.815 | 43,84% | 2,29% |
| CHALKIDIKI | 14.141.541,13 | 1,06% | 500 | 1,11% | 2,46% |
| CHANIA | 20.163.271,50 | 1,52% | 584 | 1,29% | 2,14% |
| CHIOS | 10.778.297,51 | 0,81% | 338 | 0,75% | 2,41% |
| CORFU | 12.439.787,35 | 0,94% | 405 | 0,90% | 2,44% |
| DODEKANISA | 40.555.014,37 | 3,05% | 1.031 | 2,28% | 2,28% |
| DRAMA | 5.820.417,67 | 0,44% | 272 | 0,60% | 2,28% |
| EVOIA | 18.324.689,86 | 1,38% | 746 | 1,65% | 2,75% |
| EVKITANIA | 1.294.997,31 | 0,10% | 63 | 0,14% | 2,87% |
| EVROS | 11.976.304,53 | 0,90% | 540 | 1,20% | 2,63% |
| FLORINA | 2.905.798,63 | 0,22% | 138 | 0,31% | 2,40% |
| FOKIDA | 2.607.668,90 | 0,20% | 94 | 0,21% | 2,61% |
| FTHIOTIDA | 16.321.840,22 | 1,23% | 707 | 1,56% | 2,52% |
| GREVENA | 2.699.354,19 | 0,20% | 100 | 0,22% | 2,70% |
| HERAKLION | 21.963.151,87 | 1,65% | 624 | 1,38% | 2,24% |
| ILEIA | 10.976.740,11 | 0,83% | 464 | 1,03% | 2,50% |
| IMATHIA | 8.315.645,68 | 0,63% | 348 | 0,77% | 2,48% |
| IOANNINA | 24.200.308,44 | 1,82% | 864 | 1,91% | 2,25% |
| KARDITSA | 9.390.290,48 | 0,71% | 439 | 0,97% | 2,44% |
| KASTORIA | 3.613.940,01 | 0,27% | 160 | 0,35% | 2,48% |
| KAVALA | 10.707.304,86 | 0,81% | 423 | 0,94% | 2,32% |
| KEFALLONIA | 8.819.904,09 | 0,66% | 243 | 0,54% | 2,33% |
| KILKIS | 6.418.716,06 | 0,48% | 304 | 0,67% | 2,25% |
| KORINTHIA | 12.759.859,05 | 0,96% | 437 | 0,97% | 2,31% |
| KOZANI | 12.091.618,95 | 0,91% | 512 | 1,13% | 2,54% |
| KYKLADES | 24.141.512,93 | 1,82% | 559 | 1,24% | 2,13% |
| LAKONIA | 10.355.826,61 | 0,78% | 368 | 0,81% | 2,63% |
| LARISA | 30.476.372,74 | 2,29% | 1.164 | 2,58% | 2,36% |
| LASITHI | 11.848.831,77 | 0,89% | 380 | 0,84% | 2,09% |
| LEFKADA | 3.319.297,79 | 0,25% | 116 | 0,26% | 2,15% |
| LESBOS | 16.299.422,56 | 1,23% | 569 | 1,26% | 2,74% |
| MAGNESIA | 22.032.198,89 | 1,66% | 781 | 1,73% | 2,45% |
| MESSINIA | 15.196.762,95 | 1,14% | 506 | 1,12% | 2,38% |
| PELLA | 8.639.114,46 | 0,65% | 340 | 0,75% | 2,02% |
| PIERIA | 14.424.473,73 | 1,08% | 488 | 1,08% | 2,25% |
| PREVEZA | 9.349.844,78 | 0,70% | 309 | 0,68% | 2,44% |
| RETHYMNO | 15.307.405,83 | 1,15% | 523 | 1,16% | 2,33% |
| RODOPI | 7.558.582,15 | 0,57% | 346 | 0,77% | 2,26% |
| SAMOS | 8.271.040,14 | 0,62% | 264 | 0,58% | 2,54% |
| SERRES | 6.691.466,52 | 0,50% | 277 | 0,61% | 2,72% |
| THESPROTIA | 6.086.192,65 | 0,46% | 223 | 0,49% | 2,36% |
| THESSALONIKI | 97.743.168,53 | 7,35% | 3.562 | 7,88% | 2,26% |
| TRIKALA | 8.666.792,99 | 0,65% | 332 | 0,74% | 2,45% |
| VOIOTIA | 12.224.816,88 | 0,92% | 561 | 1,24% | 2,71% |
| XANTHI | 8.431.663,47 | 0,63% | 440 | 0,97% | 2,41% |
| ZAKYNTHOS | 4.906.136,12 | 0,37% | 149 | 0,33% | 2,12% |
| | 1.330.217.260,71 | 100,% | 45.196 | 100,% | 2,34% |

12. Mortgage Payment Frequency

| Payment Frequency | Current Period | | | | |
|-------------------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Monthly | 1.330.217.260,71 | 100,00% | 52.615 | 100,00% | 2,34% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

13. Interest Payment Type

| Interest Payment Type | Current Period | | | | |
|-----------------------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| ECB Linked | 747.272.388,77 | 56,18% | 30.774 | 58,49% | 1,76% |
| Euribor 1M Linked | 82.091.755,65 | 6,17% | 2.832 | 5,38% | 1,47% |
| Euribor 3M Linked | 403.045.316,83 | 30,30% | 11.619 | 22,08% | 2,88% |
| Fixed | 58.239.545,17 | 4,38% | 3.133 | 5,95% | 5,60% |
| Originator Rate | 39.568.254,29 | 2,97% | 4.257 | 8,09% | 4,76% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

14. Delinquencies

| Nr Monthly payments in arrears | Nr loans | Total amount in arrears | Aggregate Outstanding Notional Amount | % Nr of Loans | % of Aggregate Outstanding Not. Amt. |
|---------------------------------|---------------|-------------------------|---------------------------------------|---------------|--------------------------------------|
| Performing (0-30 days past due) | 52.276 | 515.842,11 | 1.322.634.127,74 | 99,36% | 99,43% |
| 31-60 days past due | 267 | 143.600,33 | 6.419.375,18 | 0,51% | 0,48% |
| 61-90 days past due | 72 | 57.641,75 | 1.163.757,79 | 0,14% | 0,09% |
| 91+ days past due | 0 | 0,00 | 0,00 | 0,00% | 0,00% |
| | 52.615 | 717.084,19 | 1.330.217.260,71 | 100,% | 100,% |

15. Loan Purpose

| Description | Current Period | | | | |
|-------------------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Buy Primary | 632.117.958,26 | 47,52% | 25.366 | 48,21% | 2,38% |
| Refinancing loans | 20.586.176,76 | 1,55% | 573 | 1,09% | 1,64% |
| Buy Secondary | 280.214.221,84 | 21,07% | 7.316 | 13,90% | 2,17% |
| Professional use | 9.425.458,43 | 0,71% | 199 | 0,38% | 2,26% |
| Renovating | 387.724.455,07 | 29,15% | 19.159 | 36,41% | 2,43% |
| Other | 148.990,35 | 0,01% | 2 | 0,00% | 3,76% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

16. Subsidized Loans

| Description | Current Period | | | | |
|----------------------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Non-Subsidized Loans | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

17. Employment

| Description | Current Period | | | | |
|---------------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | Weighted Average Coupon |
| Employed | 649.786.014,04 | 48,85% | 21.643 | 48,14% | 2,38% |
| Self Employed | 332.490.546,66 | 25,00% | 8.115 | 18,05% | 2,21% |
| Unemployed | 102.407.503,77 | 7,70% | 4.146 | 9,22% | 2,36% |
| Retired | 231.114.805,43 | 17,37% | 10.373 | 23,07% | 2,38% |
| N/A | 14.418.390,81 | 1,08% | 678 | 1,51% | 2,37% |
| | 1.330.217.260,71 | 100,% | 44.955 | 100,% | 2,34% |

18.Loans to Personnel

| Description | Current Period | | | | |
|-------------|-----------------------------------|--------------|-----------------|--------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| No Employee | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |
| | 1.330.217.260,71 | 100,% | 52.615 | 100,% | 2,34% |

* Not all the properties of a borrower have to be in the cover pool, and therefore some of the calculations are aggregated to property level.