

Covered Bond Programme 2



Monthly Investor Report

May 2011

Bonds	ISIN	Ratings		Currency	Initial Principal Balance	Rate of Interest	Final Maturity
		Fitch	Moody's				
Series 06	XS0619512295	BBB	Ba3	EUR	1,300,000,000.00	ECB + 250bp	24-09-2014
Series01	XS0520508630	BBB	Ba3	EUR	1,500,000,000.00	ECB + 170bp	24-06-2015
Series02	XS0520508713	BBB	Ba3	EUR	1,500,000,000.00	ECB + 200bp	24-06-2017
Series03	XS0520508804	BBB	Ba3	EUR	1,500,000,000.00	ECB + 230bp	24-06-2019
Series 04	XS0562792886	BBB	Ba3	EUR	1,500,000,000.00	ECB + 210bp	24-12-2018
Series 05	XS0619512022	BBB	Ba3	EUR	500,000,000.00	ECB + 230bp	24-09-2013

Summary

All amounts in EURO	Current	At Issue
Reporting Date	31-05-2011	30-06-2010
Portfolio Cut off Date	31-05-2011	30-06-2010
Original Principal Balance	13.444.222.045,00	4.884.632.703,00
Principal Balance	10.385.173.288,00	3.639.740.247,00
Number of Borrowers	165.322	68.622
Number of Loanparts	227.138	93.060
Number of Properties	172.532	69.543
Average Principal Balance (borrower)	62.817,85	53.040,43
Average Principal Balance (parts)	45.721,87	39.111,76
Coupon: Weighted Average	4,0	3,7
Minimum	0,0	1,7
Maximum	17,0	17,0
Weighted Average Loan to Foreclosure Value	64,31	67,08
Weighted Average Loan to Indexed Foreclosure Value	52,97	48,96
Seasoning (years): Weighted Average	4,33	4,42
Original Maturity (years): Weighted Average	22,96	18,53
Remaining Tenor (years): Weighted Average	18,66	14,15
Remaining Interest Period (years): Weighted Average	-8,66	0,31

Nominal Value Test

All amounts in EURO

Outstanding Bonds	7.800.000.000,00
Negative Carry	219.500.000,00
Outstanding Accrued Interest on Bonds	40.943.055,55
Current Outstanding Balance	10.385.173.287,88
Adjusted Nominal Value Assets *	10.268.428.385,30
Outstanding Accrued Interest on Assets	19.844.393,09
Nominal Value Test Current Value **	77,87 %
<i>Nominal Value Test Maximum Value</i>	83,70 %
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					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Euro	9,885,219,576.78	95.19%	223,437	98.37%	4.02%	3,639,740,246.94	100.00%	93,060	100.00%	3.69%
Swiss Franc	499,953,710.88	4.81%	3,701	1.63%	3.15%					
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

2. Product Type

Product Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Other	1,219,035,798.22	11.74%	30,060	13.23%	4.95%	101,792,876.48	2.80%	2,548	2.74%	3.92%
Standard Amortising	9,166,137,489.66	88.26%	196,972	86.72%	3.85%	3,537,947,370.46	97.20%	90,512	97.26%	3.69%
	10,385,173,287.88	100.0%	227,032	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

3. Loan Coupon

Coupon Loan Part (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
0,00% - 2,5%	655,537,566.77	6.31%	6,822	3.00%	2.17%	125,883,331.28	3.46%	2,626	2.82%	2.22%
2,5% - 2,99%	1,720,353,530.87	16.57%	26,930	11.86%	2.78%	1,393,379,106.60	38.28%	23,463	25.21%	2.65%
3% - 3,49%	2,262,841,061.51	21.79%	44,121	19.42%	3.22%	711,842,723.28	19.56%	13,011	13.98%	3.28%
3,5% - 3,99%	1,644,382,371.02	15.83%	26,638	11.73%	3.67%	99,314,450.45	2.73%	3,224	3.46%	3.70%
4% - 4,49%	1,011,922,684.34	9.74%	16,683	7.34%	4.18%	77,011,139.42	2.12%	2,335	2.51%	4.18%
4,5% - 4,99%	748,533,139.68	7.21%	14,902	6.56%	4.71%	329,300,924.39	9.05%	8,939	9.61%	4.74%
5% - 5,49%	331,312,411.67	3.19%	8,464	3.73%	5.23%	688,036,226.60	18.90%	23,873	25.65%	5.27%
5,5% - 5,99%	1,192,160,604.08	11.48%	53,019	23.34%	5.59%	166,896,689.43	4.59%	11,926	12.82%	5.67%
6% - 6,49%	97,653,813.61	0.94%	4,337	1.91%	6.22%	26,609,181.17	0.73%	2,096	2.25%	6.15%
6,5% - 6,99%	183,291,750.45	1.76%	5,303	2.33%	6.64%	12,951,614.84	0.36%	544	0.58%	6.62%
7% - 7,49%	536,446,504.58	5.17%	19,754	8.70%	7.06%	7,465,368.59	0.21%	892	0.96%	7.21%
7,5% - more	737,849.30	0.01%	165	0.07%	13.40%	1,049,490.89	0.03%	131	0.14%	13.63%
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

4. Origination Year

Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
1987	8,059.19	0.00%	2	0.00%	5.15%	7,958.15	0.00%	1	0.00%	5.15%
1988	19,459.88	0.00%	4	0.00%	3.76%	26,692.32	0.00%	4	0.00%	4.85%
1989	76,910.09	0.00%	4	0.00%	4.76%	104,161.07	0.00%	4	0.00%	4.69%
1990	43,717.36	0.00%	7	0.00%	5.15%	35,383.62	0.00%	2	0.00%	5.15%
1991	26,586.20	0.00%	8	0.00%	5.15%	5,008.52	0.00%	1	0.00%	5.15%
1992	158,085.75	0.00%	19	0.01%	4.99%	53,357.89	0.00%	5	0.01%	5.32%
1993	439,813.05	0.00%	35	0.02%	4.67%	135,785.90	0.00%	11	0.01%	5.30%
1994	198,119.82	0.00%	31	0.01%	4.47%	143,516.60	0.00%	16	0.02%	5.11%
1995	463,335.84	0.00%	58	0.03%	4.69%	414,151.93	0.01%	46	0.05%	5.19%
1996	3,357,395.16	0.03%	927	0.41%	5.14%	6,183,550.74	0.17%	959	1.03%	5.43%
1997	20,480,814.33	0.20%	4,038	1.78%	5.17%	21,666,478.32	0.60%	2,768	2.97%	5.53%
1998	38,574,600.72	0.37%	5,052	2.22%	4.79%	29,039,399.30	0.80%	2,889	3.10%	5.41%
1999	94,072,993.07	0.91%	8,790	3.87%	5.01%	49,733,132.58	1.37%	4,646	4.99%	5.49%
2000	157,736,505.92	1.52%	10,930	4.81%	4.78%	63,516,262.80	1.75%	4,612	4.96%	5.29%
2001	329,511,064.52	3.17%	17,838	7.85%	4.60%	129,028,691.30	3.54%	6,994	7.52%	4.88%
2002	480,526,393.54	4.63%	21,267	9.36%	4.78%	199,800,096.87	5.49%	7,999	8.60%	4.49%
2003	516,483,836.52	4.97%	19,871	8.75%	5.03%	265,913,674.66	7.31%	8,222	8.84%	4.31%
2004	598,497,814.10	5.76%	14,250	6.27%	4.45%	337,506,900.47	9.27%	8,173	8.78%	4.07%
2005	1,072,257,414.77	10.32%	20,893	9.20%	4.05%	545,515,521.11	14.99%	11,239	12.08%	3.65%
2006	1,159,506,280.62	11.17%	19,586	8.62%	3.65%	574,771,166.66	15.79%	10,945	11.76%	3.46%
2007	1,139,507,372.12	10.97%	16,937	7.46%	3.52%	470,133,393.22	12.92%	8,882	9.54%	3.47%
2008	1,419,359,911.57	13.67%	18,998	8.36%	3.81%	402,896,883.17	11.07%	7,054	7.58%	3.23%
2009	2,247,281,644.47	21.64%	31,207	13.74%	3.74%	387,694,967.61	10.65%	5,106	5.49%	2.78%
2010	1,022,617,968.68	9.85%	14,971	6.59%	3.83%	155,414,112.13	4.27%	2,482	2.67%	3.12%
2011	83,967,190.59	0.81%	1,415	0.62%	4.44%					
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

5. Legal Maturity Year

Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
2010						117,880.04	0.00%	24	0.03%	4.43%
2011	2,327,692.65	0.02%	1,229	0.54%	5.15%	7,472,229.28	0.21%	1,324	1.42%	5.19%
2012	25,577,077.75	0.25%	5,415	2.38%	5.16%	26,207,660.05	0.72%	3,548	3.81%	5.43%
2013	51,514,857.98	0.50%	6,825	3.00%	4.98%	34,283,196.82	0.94%	3,651	3.92%	5.36%
2014	92,607,391.88	0.89%	8,889	3.91%	5.00%	48,816,413.10	1.34%	4,692	5.04%	5.42%
2015	143,620,462.40	1.38%	10,872	4.79%	4.86%	61,996,000.40	1.70%	4,726	5.08%	5.25%
2016	261,045,563.97	2.51%	15,898	7.00%	4.81%	117,836,749.21	3.24%	6,447	6.93%	4.94%
2017	361,924,325.84	3.49%	17,032	7.50%	5.01%	170,975,452.30	4.70%	6,573	7.06%	4.52%
2018	310,433,265.33	2.99%	10,698	4.71%	4.68%	214,305,567.73	5.89%	6,085	6.54%	4.24%
2019	370,976,613.52	3.57%	9,729	4.28%	4.32%	260,958,697.99	7.17%	5,904	6.34%	4.09%
2020	466,273,422.28	4.49%	10,376	4.57%	4.02%	373,306,154.25	10.26%	6,980	7.50%	3.75%
2021	474,554,208.25	4.57%	9,893	4.36%	3.71%	368,833,575.95	10.13%	6,441	6.92%	3.39%
2022	410,068,355.97	3.95%	8,296	3.65%	3.39%	301,601,990.72	8.29%	5,293	5.69%	2.93%
2023	406,151,041.49	3.91%	7,603	3.35%	3.48%	288,217,045.53	7.92%	4,786	5.14%	2.78%
2024	600,760,973.89	5.78%	9,684	4.26%	3.39%	350,785,854.73	9.64%	4,794	5.15%	2.69%
2025	513,527,519.12	4.94%	11,056	4.87%	4.01%	134,224,037.32	3.69%	2,343	2.52%	3.00%
2026	258,506,501.43	2.49%	5,198	2.29%	4.66%	49,813,178.62	1.37%	1,326	1.42%	3.88%
2027	343,647,656.21	3.31%	6,614	2.91%	5.28%	44,483,166.16	1.22%	1,149	1.23%	4.47%
2028	280,481,735.58	2.70%	4,895	2.16%	4.74%	42,479,955.50	1.17%	1,118	1.20%	4.47%
2029	387,596,959.17	3.73%	6,206	2.73%	4.14%	35,700,253.43	0.98%	835	0.90%	4.06%
2030	281,332,758.11	2.71%	4,636	2.04%	3.89%	51,774,140.72	1.42%	1,169	1.26%	3.74%
2031	177,685,651.96	1.71%	2,784	1.23%	3.55%	41,387,102.70	1.14%	942	1.01%	3.76%
2032	188,266,086.60	1.81%	2,865	1.26%	3.75%	37,649,472.02	1.03%	906	0.97%	4.29%
2033	208,892,477.15	2.01%	3,093	1.36%	4.04%	39,822,291.84	1.09%	929	1.00%	4.38%
2034	352,167,454.27	3.39%	4,952	2.18%	3.76%	44,620,086.35	1.23%	1,036	1.11%	3.96%
2035	381,990,722.99	3.68%	5,767	2.54%	3.55%	97,974,390.10	2.69%	2,208	2.37%	3.49%
2036	250,622,328.33	2.41%	3,502	1.54%	3.36%	71,846,639.56	1.97%	1,480	1.59%	3.60%
2037	243,308,008.97	2.34%	2,986	1.31%	3.55%	51,057,289.39	1.40%	1,065	1.14%	4.32%
2038	308,982,461.40	2.98%	3,248	1.43%	3.80%	33,290,669.12	0.91%	692	0.74%	4.22%
2039	405,183,195.81	3.90%	4,840	2.13%	3.69%	18,010,925.71	0.49%	334	0.36%	3.89%
2040	208,466,473.00	2.01%	2,770	1.22%	3.87%	19,362,988.51	0.53%	406	0.44%	3.75%
2041	131,916,153.62	1.27%	1,686	0.74%	3.74%	18,291,640.40	0.50%	383	0.41%	3.66%
2042	101,302,970.69	0.98%	1,292	0.57%	3.63%	19,397,499.67	0.53%	390	0.42%	4.25%
2043	105,012,357.15	1.01%	1,279	0.56%	3.91%	15,758,959.57	0.43%	294	0.32%	4.11%
2044	142,003,563.39	1.37%	1,669	0.73%	3.79%	9,204,923.34	0.25%	181	0.19%	3.80%
2045	131,175,828.85	1.26%	1,575	0.69%	3.56%	17,228,086.86	0.47%	311	0.33%	3.59%
2046	171,284,613.20	1.65%	1,984	0.87%	3.37%	35,760,586.01	0.98%	697	0.75%	3.58%
2047	169,123,402.11	1.63%	1,947	0.86%	3.60%	36,458,099.27	1.00%	693	0.74%	4.32%
2048	177,985,931.83	1.71%	2,020	0.89%	3.93%	27,614,938.32	0.76%	524	0.56%	4.15%
2049	258,748,618.45	2.49%	3,100	1.36%	3.82%	11,569,659.16	0.32%	201	0.22%	3.69%
2050	168,696,618.85	1.62%	2,043	0.90%	3.76%	9,244,799.19	0.25%	180	0.19%	3.48%
2051	55,771,576.88	0.54%	653	0.29%	3.55%					
2052	280,526.65	0.00%	4	0.00%	4.40%					
2053	105,314.72	0.00%	2	0.00%	4.29%					
2055	74,035.00	0.00%	2	0.00%	5.60%					
2056	3,043,245.26	0.03%	28	0.01%	4.01%					
2061	155,287.93	0.00%	3	0.00%	3.40%					
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

6. Seasoning

In Years	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
less - 0.5	125,106,658.89	1.20%	2,089	0.92%	4.35%	162,153,583.46	4.46%	2,562	2.75%	3.10%
0.5 - 1.0	332,913,086.88	3.21%	5,080	2.24%	3.94%	216,254,999.67	5.94%	2,817	3.03%	2.79%
1.0 - 1.5	910,539,639.60	8.77%	12,895	5.68%	3.73%	170,866,606.50	4.69%	2,293	2.46%	2.78%
1.5 - 2.0	1,197,075,362.73	11.53%	16,579	7.30%	3.72%	199,566,545.33	5.48%	3,292	3.54%	3.28%
2.0 - 2.5	986,320,320.49	9.50%	13,589	5.98%	3.90%	200,728,898.15	5.51%	3,744	4.02%	3.19%
2.5 - 3.0	788,873,936.18	7.60%	10,348	4.56%	3.93%	223,454,637.47	6.14%	4,231	4.55%	3.41%
3.0 - 4.0	1,152,660,555.26	11.10%	16,343	7.20%	3.57%	541,206,832.08	14.87%	10,282	11.05%	3.54%
4.0 - 5.0	1,153,348,077.47	11.11%	18,623	8.20%	3.44%	643,069,924.97	17.67%	12,663	13.61%	3.43%
5.0 - 6.0	1,234,950,466.18	11.89%	22,999	10.13%	3.95%	356,915,026.82	9.81%	7,984	8.58%	4.01%
6.0 - 7.0	643,132,448.83	6.19%	14,118	6.22%	4.31%	305,735,768.19	8.40%	8,304	8.92%	4.17%
7.0 - 8.0	559,916,745.27	5.39%	18,408	8.10%	4.80%	247,914,687.65	6.81%	8,483	9.12%	4.36%
8.0 - 9.0	490,230,016.92	4.72%	20,240	8.91%	4.87%	142,809,025.76	3.92%	7,154	7.69%	4.83%
9.0 - 10.0	375,871,226.93	3.62%	19,309	8.50%	4.69%	94,719,535.73	2.60%	5,756	6.19%	5.00%
more - 10.0	434,234,746.25	4.18%	36,518	16.08%	4.80%	134,344,175.16	3.69%	13,495	14.50%	5.46%
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

7. Remaining Tenor

In Years	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
less - 01	8,076,781,688.15	77.77%	181,207	79.78%	3.87%	3,157,245,092.61	86.74%	78,999	84.89%	3.49%
01-02	411,299,151.56	3.96%	8,247	3.63%	4.35%	227,518,003.53	6.25%	5,791	6.22%	4.62%
02-03	386,847,697.38	3.72%	7,535	3.32%	4.90%	85,636,542.35	2.35%	2,804	3.01%	5.02%
03-04	234,685,203.03	2.26%	5,168	2.28%	5.20%	65,516,566.07	1.80%	1,861	2.00%	5.17%
04-05	76,969,727.60	0.74%	2,316	1.02%	5.38%	17,929,073.96	0.49%	952	1.02%	5.81%
05-06	42,326,020.21	0.41%	1,644	0.72%	4.84%	4,480,022.68	0.12%	313	0.34%	5.97%
06-07	27,706,878.90	0.27%	1,179	0.52%	4.54%	7,416,861.12	0.20%	286	0.31%	5.40%
07-08	65,689,103.63	0.63%	1,900	0.84%	5.33%	6,306,494.17	0.17%	213	0.23%	5.39%
08-09	58,108,944.13	0.56%	1,530	0.67%	5.35%	16,187,435.74	0.44%	399	0.43%	5.81%
09-10	37,702,237.77	0.36%	1,013	0.45%	4.51%	7,139,801.22	0.20%	169	0.18%	6.03%
10-11	37,789,772.42	0.36%	1,048	0.46%	4.18%	2,587,787.85	0.07%	83	0.09%	5.82%
11-12	30,901,266.16	0.30%	741	0.33%	4.03%	6,105,549.49	0.17%	206	0.22%	5.45%
12-13	51,295,372.52	0.49%	1,167	0.51%	4.79%	4,194,884.49	0.12%	129	0.14%	5.61%
13-14	51,785,834.31	0.50%	1,129	0.50%	4.94%	6,298,144.51	0.17%	205	0.22%	5.84%
14-15	43,429,985.96	0.42%	901	0.40%	4.17%	2,748,653.52	0.08%	74	0.08%	6.26%
15-16	47,529,262.77	0.46%	927	0.41%	3.95%	2,158,471.23	0.06%	67	0.07%	6.16%
16-17	36,775,254.25	0.35%	615	0.27%	3.75%	7,191,008.41	0.20%	188	0.20%	5.67%
17-18	53,693,132.04	0.52%	877	0.39%	4.63%	4,162,121.98	0.11%	103	0.11%	5.69%
18-19	56,635,120.45	0.55%	916	0.40%	4.45%	5,489,935.19	0.15%	145	0.16%	5.85%
19-20	44,920,283.13	0.43%	729	0.32%	3.62%	1,669,528.67	0.05%	33	0.04%	5.99%
20-21	40,031,871.86	0.39%	610	0.27%	3.24%	372,204.57	0.01%	11	0.01%	5.81%
21-22	37,516,436.25	0.36%	531	0.23%	3.14%	147,616.52	0.00%	3	0.00%	4.77%
22-23	31,270,643.84	0.30%	447	0.20%	3.13%	147,102.87	0.00%	3	0.00%	4.62%
23-24	31,066,569.87	0.30%	438	0.19%	3.12%	156,780.56	0.00%	4	0.00%	4.24%
24-25	54,870,256.10	0.53%	756	0.33%	3.13%	120,604.28	0.00%	2	0.00%	4.29%
25-26	50,565,523.15	0.49%	613	0.27%	3.14%	77,299.19	0.00%	2	0.00%	4.75%
26-27	37,236,658.87	0.36%	459	0.20%	3.13%	23,407.15	0.00%	1	0.00%	7.27%
27-28	26,659,283.35	0.26%	306	0.13%	3.13%	38,017.01	0.00%	1	0.00%	7.27%
28-29	21,087,046.84	0.20%	250	0.11%	3.12%	14,397.52	0.00%	1	0.00%	4.07%
29-30	13,066,044.31	0.13%	149	0.07%	3.14%	74,301.75	0.00%	1	0.00%	4.62%
30 - more	168,481,496.49	1.62%	1,778	0.78%	3.13%	379,139.89	0.01%	7	0.01%	4.73%
Matured	449,520.58	0.00%	12	0.01%	2.96%	207,396.84	0.01%	4	0.00%	5.11%
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

8. Loan to Value

In %	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	Weighted Average Coupon
average: 64,31 %										
less - 40.00%	1,532,132,468.22	14.75%	45,278	26.24%	4.22%	377,739,652.53	10.37%	15,281	21.97%	4.16%
40.01% - 50.00%	1,101,388,200.57	10.60%	22,110	12.82%	4.06%	340,301,995.34	9.34%	8,744	12.57%	3.90%
50.01% - 60.00%	1,302,110,414.93	12.53%	22,534	13.06%	3.97%	445,037,548.99	12.22%	9,552	13.74%	3.81%
60.01% - 70.00%	1,865,874,929.04	17.96%	26,977	15.64%	3.96%	553,237,349.30	15.19%	10,115	14.55%	3.70%
70.01% - 80.00%	2,459,414,809.12	23.68%	32,041	18.57%	3.76%	1,111,022,178.90	30.52%	16,994	24.44%	3.52%
80.01% - 85.00%	759,403,202.50	7.31%	6,506	3.77%	3.73%	281,101,746.78	7.72%	3,083	4.43%	3.50%
85.01% - 90.00%	571,278,682.26	5.50%	5,233	3.03%	3.69%	298,355,765.66	8.19%	3,041	4.37%	3.52%
90.01% - 95.00%	247,773,672.46	2.38%	2,702	1.57%	4.03%	129,371,400.67	3.55%	1,358	1.95%	3.66%
95.01% - 100.00%	371,162,353.19	3.57%	6,901	4.00%	4.99%	103,572,608.77	2.84%	1,375	1.98%	3.72%
100.01% - 105.00%	66,488,746.74	0.64%	827	0.48%	4.21%					
105.01% - 110.00%	46,079,253.29	0.44%	597	0.35%	4.36%					
110.01% - 115.00%	35,496,243.89	0.34%	436	0.25%	4.37%					
115.01% - 120.00%	25,084,913.92	0.24%	376	0.22%	4.84%					
120.01% - 125.00%	486,286.81	0.00%	6	0.00%	3.63%					
125.01% - 128.00%	274,290.97	0.00%	4	0.00%	3.57%					
128.01% - more	724,819.97	0.00%	4	0.00%	3.53%					
	10,385,173,287.88	99.9%	172,532	100.0%	3.98%	3,639,740,246.94	99.9%	69,543	100.0%	3.69%

9. Loan to Indexed Value

In %	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	Weighted Average Coupon
average: 52,97 %										
less - 40.00%	3,234,593,639.38	31.15%	101,960	59.10%	4.33%	1,332,152,111.45	36.60%	42,665	61.35%	4.17%
40.01% - 50.00%	1,302,156,871.52	12.54%	17,080	9.90%	3.95%	545,079,501.40	14.98%	7,937	11.41%	3.62%
50.01% - 60.00%	1,359,255,757.23	13.09%	14,911	8.64%	3.85%	519,470,917.71	14.27%	6,471	9.31%	3.44%
60.01% - 70.00%	1,748,235,978.15	16.83%	16,717	9.69%	3.79%	499,766,861.55	13.73%	5,485	7.89%	3.37%
70.01% - 80.00%	1,553,552,383.21	14.96%	13,204	7.65%	3.69%	472,122,009.06	12.97%	4,699	6.76%	3.19%
80.01% - 85.00%	503,441,000.45	4.85%	3,727	2.16%	3.85%	136,960,951.87	3.76%	1,211	1.74%	3.39%
85.01% - 90.00%	255,762,290.98	2.46%	2,004	1.16%	3.84%	73,467,761.36	2.02%	605	0.87%	3.47%
90.01% - 95.00%	171,737,337.22	1.65%	1,249	0.72%	3.82%	43,905,385.57	1.21%	338	0.49%	3.43%
95.01% - 100.00%	107,206,738.19	1.03%	765	0.44%	3.86%	16,814,746.97	0.46%	132	0.19%	3.64%
100.01% - 105.00%	54,083,057.57	0.52%	359	0.21%	3.86%					
105.01% - 110.00%	49,227,946.25	0.47%	315	0.18%	3.88%					
110.01% - 115.00%	27,960,115.69	0.27%	151	0.09%	3.74%					
115.01% - 120.00%	17,347,939.63	0.17%	85	0.05%	3.70%					
128.01% - more	612,232.41	0.01%	5	0.00%	3.60%					
	10,385,173,287.88	100.0%	172,532	100.0%	3.98%	3,639,740,246.94	100.0%	69,543	100.0%	3.69%

10. Outstanding Notional Amount

Aggregate Outstanding Notional Amount	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	Weighted Average Coupon
less - 25.000,00	729,291,178.92	7.02%	58,095	33.67%	5.14%	254,109,547.00	6.98%	22,211	31.94%	5.27%
25.000,00 - 50.000,00	1,406,823,321.06	13.54%	38,112	22.09%	4.58%	581,245,673.03	15.96%	15,367	22.10%	4.17%
50.000,00 - 75.000,00	1,764,880,718.41	16.99%	29,137	16.89%	4.39%	872,825,299.70	23.98%	14,115	20.30%	3.58%
75.000,00 - 100.000,00	1,620,895,313.54	15.60%	18,558	10.76%	3.80%	790,608,826.03	21.72%	9,153	13.16%	3.43%
100.000,00 - 125.000,00	1,081,985,583.64	10.41%	9,674	5.61%	3.62%	510,559,098.16	14.02%	4,598	6.61%	3.35%
125.000,00 - 150.000,00	972,990,132.77	9.36%	7,106	4.12%	3.63%	331,448,922.24	9.10%	2,436	3.50%	3.35%
150.000,00 - 175.000,00	593,817,628.41	5.71%	3,678	2.13%	3.57%	159,913,165.50	4.39%	996	1.43%	3.43%
175.000,00 - 200.000,00	513,747,165.79	4.94%	2,743	1.59%	3.62%	76,359,009.46	2.09%	413	0.59%	3.43%
200.000,00 - 225.000,00	285,501,552.25	2.74%	1,348	0.78%	3.48%	29,936,447.87	0.82%	142	0.20%	3.52%
225.000,00 - 250.000,00	238,177,610.43	2.29%	1,005	0.58%	3.52%	11,740,789.78	0.32%	50	0.07%	3.69%
250.000,00 - 275.000,00	166,901,806.28	1.60%	637	0.37%	3.42%	6,826,076.69	0.18%	26	0.04%	3.53%
275.000,00 - 300.000,00	176,342,572.43	1.69%	614	0.36%	3.48%	3,765,361.72	0.10%	13	0.02%	3.89%
300.000,00 - 325.000,00	104,344,814.89	1.00%	334	0.19%	3.43%	1,597,476.90	0.04%	5	0.01%	2.72%
325.000,00 - 350.000,00	114,107,366.40	1.09%	339	0.20%	3.37%	2,043,764.96	0.05%	6	0.01%	3.87%
350.000,00 - 375.000,00	68,416,379.31	0.65%	189	0.11%	3.45%	1,080,343.96	0.02%	3	0.00%	3.61%
375.000,00 - 400.000,00	66,029,452.20	0.63%	171	0.10%	3.37%	393,100.10	0.01%	1	0.00%	4.07%
400.000,00 - 425.000,00	45,403,452.22	0.43%	110	0.06%	3.23%					
425.000,00 - 450.000,00	46,660,148.51	0.44%	107	0.06%	3.27%					
450.000,00 - 475.000,00	39,815,377.12	0.38%	86	0.05%	3.26%	458,895.03	0.01%	1	0.00%	4.62%
475.000,00 - 500.000,00	38,507,876.58	0.37%	79	0.05%	3.54%	477,172.65	0.01%	1	0.00%	2.82%
500.000,00 - 600.000,00	103,426,003.35	0.99%	189	0.11%	3.23%	1,629,368.39	0.04%	3	0.00%	3.05%
600.000,00 - 700.000,00	52,788,590.23	0.50%	82	0.05%	3.30%	1,335,413.55	0.03%	2	0.00%	2.27%
700.000,00 - 800.000,00	28,426,366.97	0.27%	38	0.02%	3.26%					
800.000,00 - 900.000,00	25,498,843.59	0.24%	30	0.02%	3.06%					
900.000,00 - 1.000.000,00	16,284,349.42	0.15%	17	0.01%	3.12%					
1.000.000,00 - 1.250.000,00	28,999,493.72	0.27%	26	0.02%	2.94%					
1.250.000,00 - 1.500.000,00	16,627,578.57	0.16%	12	0.01%	3.06%	1,386,494.22	0.03%	1	0.00%	1.72%
1.500.000,00 - more	38,482,610.87	0.37%	16	0.01%	3.02%					
	10,385,173,287.88	99.8%	172,532	100.%	3.98%	3,639,740,246.94	99.9%	69,543	100.%	3.69%

11. Property Description

Description	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	Weighted Average Coupon
Apartment/flat	1,022,315,038.02	9.84%	9,640	5.59%	3.75%	146,348,748.46	4.02%	1,889	2.72%	3.35%
Building	59,604,532.52	0.57%	698	0.41%	3.86%	14,050,582.10	0.38%	224	0.32%	3.69%
House incl. land plot	8,587,685,536.12	82.69%	155,451	90.10%	4.03%	3,361,246,079.45	92.34%	65,939	94.82%	3.72%
N/A	217,737,503.16	2.09%	2,093	1.21%	3.52%	87,503,577.60	2.40%	1,055	1.52%	3.25%
Other real estate	28,824,039.42	0.27%	345	0.20%	3.75%	3,984,553.68	0.10%	62	0.09%	3.69%
Professional Use	469,006,638.64	4.51%	4,305	2.50%	3.82%	26,606,705.65	0.73%	374	0.54%	3.98%
	10,385,173,287.88	100.%	172,532	100.%	3.98%	3,639,740,246.94	100.%	69,543	100.%	3.69%

12. Geography

Province	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
ACHAIA	314,122,574.08	3.03%	5,870	3.40%	4.00%	97,227,373.16	2.67%	2,122	3.05%	3.85%
AITOLOAKARNANIA	146,437,122.20	1.41%	2,909	1.69%	4.38%	57,973,702.65	1.59%	1,244	1.79%	3.86%
ARGOLIDA	75,310,770.65	0.73%	1,180	0.68%	4.06%	21,449,144.66	0.59%	458	0.66%	3.94%
ARKADIA	52,707,873.08	0.51%	892	0.52%	3.83%	15,930,309.92	0.44%	351	0.51%	3.86%
ARTA	27,313,194.60	0.26%	687	0.40%	4.11%	13,496,065.80	0.37%	371	0.53%	3.92%
ATTICA	5,064,319,600.29	48.77%	74,809	43.36%	3.81%	1,799,201,664.92	49.43%	31,501	45.30%	3.59%
CHALKIDIKI	86,601,967.99	0.83%	1,725	1.00%	4.43%	29,224,820.23	0.80%	585	0.84%	3.73%
CHANIA	148,370,221.90	1.43%	2,092	1.21%	4.00%	45,218,910.82	1.24%	804	1.16%	3.75%
CHIOS	48,594,541.77	0.47%	834	0.48%	4.06%	18,809,973.67	0.52%	382	0.55%	4.11%
CORFU	82,915,947.64	0.80%	1,277	0.74%	4.02%	26,921,468.92	0.74%	521	0.75%	3.75%
DODEKANISA	239,657,326.31	2.31%	3,133	1.82%	4.02%	80,296,527.19	2.21%	1,244	1.79%	3.74%
DRAMA	60,636,983.15	0.58%	1,635	0.95%	4.57%	21,906,382.19	0.60%	467	0.67%	3.64%
EVOIA	158,652,504.83	1.53%	2,868	1.66%	4.17%	63,076,152.96	1.73%	1,266	1.82%	3.88%
EVKITANIA	7,779,703.83	0.08%	183	0.11%	4.31%	3,685,206.09	0.10%	82	0.12%	3.85%
EVROS	108,663,804.25	1.05%	2,918	1.69%	4.60%	40,772,836.02	1.12%	1,074	1.54%	4.03%
FLORINA	22,848,515.57	0.22%	611	0.35%	4.68%	7,169,260.17	0.20%	216	0.31%	4.11%
FOKIDA	21,253,645.42	0.21%	402	0.23%	4.07%	4,583,001.89	0.13%	99	0.14%	3.57%
FTHIOTIDA	148,710,471.78	1.43%	2,919	1.69%	4.14%	50,608,443.28	1.39%	1,177	1.69%	4.00%
GREVENA	17,927,748.22	0.17%	379	0.22%	4.08%	3,851,283.37	0.11%	100	0.14%	3.94%
HERAKLION	172,013,763.41	1.66%	2,321	1.35%	3.85%	60,842,355.78	1.67%	989	1.42%	3.60%
ILEIA	98,632,462.74	0.95%	2,138	1.24%	4.47%	30,646,028.91	0.84%	665	0.96%	3.82%
IMATHIA	62,855,452.32	0.61%	1,309	0.76%	4.30%	26,410,765.15	0.73%	581	0.84%	3.72%
IOANNINA	141,994,229.62	1.37%	2,386	1.38%	3.74%	63,966,877.50	1.76%	1,172	1.69%	3.63%
KARDITSA	82,614,991.55	0.80%	1,779	1.03%	4.12%	41,158,270.26	1.13%	944	1.36%	3.93%
KASTORIA	19,517,647.98	0.19%	417	0.24%	4.21%	7,549,843.74	0.21%	180	0.26%	4.11%
KAVALA	82,542,165.26	0.80%	1,813	1.05%	4.25%	31,038,481.87	0.85%	651	0.94%	3.80%
KEFALLONIA	56,862,343.29	0.55%	882	0.51%	4.03%	19,246,466.33	0.53%	382	0.55%	3.98%
KILKIS	49,207,509.66	0.47%	1,206	0.70%	4.43%	18,278,226.97	0.50%	425	0.61%	3.77%
KORINTHIA	143,375,060.42	1.38%	2,272	1.32%	3.86%	44,008,402.42	1.21%	933	1.34%	3.73%
KOZANI	69,410,250.49	0.67%	1,518	0.88%	4.02%	31,205,716.20	0.86%	688	0.99%	3.84%
KYKLADES	145,141,059.68	1.40%	1,723	1.00%	3.88%	23,058,846.62	0.63%	446	0.64%	3.98%
LAKONIA	70,092,963.48	0.68%	1,114	0.65%	4.08%	19,744,137.50	0.54%	348	0.50%	3.78%
LARISA	197,407,343.58	1.90%	3,810	2.21%	4.05%	105,531,343.14	2.90%	2,025	2.91%	3.76%
LASITHI	81,736,542.56	0.79%	1,156	0.67%	3.70%	33,054,893.80	0.91%	524	0.75%	3.54%
LEFKADA	24,158,717.21	0.23%	428	0.25%	4.13%	6,169,718.91	0.17%	148	0.21%	3.98%
LESBOS	95,109,867.72	0.92%	1,523	0.88%	4.13%	34,437,002.94	0.95%	652	0.94%	4.15%
MAGNESIA	139,203,604.92	1.34%	2,590	1.50%	4.20%	49,481,610.04	1.36%	1,064	1.53%	3.83%
MESSINIA	117,463,296.00	1.13%	2,102	1.22%	4.00%	20,094,134.54	0.55%	517	0.74%	4.04%
PELLA	72,992,390.46	0.70%	1,837	1.07%	4.58%	26,445,619.59	0.73%	645	0.93%	3.83%
PIERIA	121,842,567.08	1.17%	2,008	1.16%	4.08%	44,360,561.15	1.22%	795	1.14%	3.57%
PREVEZA	58,949,419.00	0.57%	1,057	0.61%	3.93%	17,299,541.70	0.48%	377	0.54%	3.74%
RETHYMNO	121,870,188.63	1.17%	1,997	1.16%	3.83%	45,361,725.56	1.25%	866	1.25%	3.83%
RODOPI	50,606,686.53	0.49%	1,397	0.81%	4.46%	18,277,800.90	0.50%	515	0.74%	4.08%
SAMOS	67,283,471.30	0.65%	885	0.51%	3.86%	8,705,392.11	0.24%	139	0.20%	3.99%
SERRES	54,083,361.60	0.52%	1,318	0.76%	4.68%	17,795,347.82	0.49%	452	0.65%	3.81%
THESPROTIA	30,520,092.03	0.29%	588	0.34%	4.20%	11,419,547.22	0.31%	260	0.37%	4.08%
THESSALONIKI	853,322,814.23	8.22%	15,512	8.99%	4.25%	278,374,111.55	7.65%	5,579	8.02%	3.64%
TRIKALA	61,116,033.74	0.59%	1,293	0.75%	4.40%	25,438,723.80	0.70%	596	0.86%	4.11%
VOIOTIA	89,274,020.60	0.86%	1,831	1.06%	4.26%	36,792,213.78	1.01%	801	1.15%	3.96%
XANTHI	88,645,347.65	0.85%	2,472	1.43%	4.43%	36,152,261.65	0.99%	970	1.40%	3.81%
ZAKYNTHOS	32,503,105.58	0.31%	527	0.31%	3.95%	5,991,749.58	0.17%	150	0.22%	3.96%
	10,385,173,287.88	100.0%	172,532	100.0%	3.98%	3,639,740,246.94	100.0%	69,543	100.0%	3.69%

13. Mortgage Payment Frequency

Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Monthly	10,385,173,287.88	100.00%	227,138	100.00%	3.98%	3,639,740,246.94	100.00%	93,060	100.00%	3.69%
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

14. Interest Payment Type

Interest Payment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
ECB Linked	3,242,488,946.50	31.22%	63,637	28.02%	3.01%	2,205,921,143.21	60.61%	40,387	43.40%	2.85%
Euribor 1M Linked	275,782,406.81	2.66%	3,633	1.60%	2.68%	32,557,426.40	0.89%	769	0.83%	2.38%
Euribor 3M Linked	2,508,090,077.22	24.15%	36,767	16.19%	3.84%	117,339,774.43	3.22%	2,414	2.59%	3.49%
Fixed	2,705,509,172.01	26.05%	52,784	23.24%	4.43%	557,070,186.62	15.31%	15,996	17.19%	4.98%
Hellenic Government Bond	526,696,919.77	5.07%	18,999	8.36%	7.04%					
Liibor 1M Linked	226,497,860.85	2.18%	1,625	0.72%	2.08%					
Originator Rate	900,107,904.72	8.67%	49,693	21.88%	5.55%	726,851,716.28	19.97%	33,494	35.99%	5.35%
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

15. 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)	203,331	6,636,956.74	9,355,034,575.08	89.52%	90.08%
31-60 days past due	19,533	17,865,799.44	795,034,036.70	8.60%	7.65%
61-90 days past due	4,274	3,880,066.41	235,104,676.10	1.88%	2.26%
91+ days past due	0	0.00	0.00	0.00%	0.00%
	227,138	28,382,822.59	10,385,173,287.88	100.0%	100.0%



16. Loan Purpose

Description	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
N/A						184,129.32	0.00%	5	0.01%	5.00%
Buy Primary	3,324,704,293.96	32.01%	76,577	33.71%	4.05%	1,816,119,608.95	49.89%	41,564	44.66%	3.46%
Completion/construction of primary residence	1,775,785,629.51	17.09%	45,430	20.00%	4.09%	1,013,361,381.10	27.84%	25,411	27.31%	3.78%
Completion/construction of secondary	1,119,001,182.74	10.77%	15,740	6.93%	3.75%	112,897,515.55	3.10%	2,942	3.16%	3.93%
Refinancing loans from other banks	783,151,393.56	7.54%	10,856	4.78%	3.52%	24,617,266.37	0.67%	491	0.53%	3.86%
Buy Secondary	484,126,136.46	4.66%	6,389	2.81%	3.72%	19,077,197.90	0.52%	568	0.61%	3.89%
Professional use	173,350,840.14	1.66%	2,131	0.94%	3.95%	7,692,556.68	0.21%	215	0.23%	4.09%
Land Purchase for Residence Construction	128,741,194.44	1.23%	2,592	1.14%	4.69%	24,250,955.51	0.66%	738	0.79%	3.97%
Renovating	2,589,694,394.60	24.93%	66,764	29.39%	4.04%	621,529,333.87	17.07%	21,125	22.70%	4.17%
Other	6,618,222.47	0.06%	659	0.29%	6.80%	10,301.69	0.00%	1	0.00%	5.27%
	10,385,173,287.88	100.0%	227,138	100.0%	3.98%	3,639,740,246.94	100.0%	93,060	100.0%	3.69%

17. Employment

Description	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Employed	5,737,349,006.87	55.24%	92,540	55.98%	3.89%	2,582,458,893.03	70.95%	46,143	67.24%	3.57%
Retired	1,026,511,779.39	9.88%	20,070	12.14%	3.93%	219,527,209.30	6.03%	5,575	8.12%	3.88%
Self Employed	2,502,527,611.61	24.09%	28,384	17.17%	3.92%	440,617,091.00	12.10%	8,034	11.71%	4.01%
Unemployed	642,453,117.51	6.18%	11,637	7.04%	4.37%	112,950,350.47	3.10%	2,518	3.67%	3.97%
N/A	476,331,772.50	4.58%	12,691	7.68%	4.85%	284,186,703.14	7.80%	6,352	9.26%	4.05%
	10,385,173,287.88	100.%	165,322	100.%	3.98%	3,639,740,246.94	100.%	68,622	100.%	3.69%

* 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.