

# **Covered Bond Programme I**



## **Monthly Investor Report**

**August 2017**

Bonds	ISIN	Ratings		Currency	Initial Principal Balance	Rate of Interest	Final Maturity
		Fitch	Moody's				
Series 06	XS1499589833	B	B3	EUR	1,500,000,000.00	Euribor_3M + 338bp	05-10-2017

### Summary

All amounts in EURO	Current	At Issue
Reporting Date	31-08-2017	28-11-2008
Portfolio Cut off Date	31-08-2017	31-10-2008
Original Principal Balance	3.590.088.478,00	6.487.231.236,00
Principal Balance	2.202.780.042,68	5.951.630.426,00
Number of Borrowers	38.284	70.301
Number of Loanparts	50.072	94.141
Number of Properties	39.184	72.324
Average Principal Balance (borrower)	57.537,88	82.291,22
Average Principal Balance (parts)	43.992,25	63.220,39
Coupon: Weighted Average	2,1	4,8
Minimum	0,0	3,1
Maximum	15,5	8,1
Weighted Average Loan to Value	64,98	66,60
Weighted Average Loan to Indexed Value	73,76	58,38
Seasoning (years): Weighted Average	9,42	2,10
Original Maturity (years): Weighted Average	26,42	24,92
Remaining Tenor (years): Weighted Average	17,03	22,85

## Nominal Value Test

All amounts in EURO

Outstanding Bonds	1.500.000.000,00
Negative Carry	719.178,08
Outstanding Accrued Interest on Bonds	7.229.500,00
Current Outstanding Balance	2.202.780.042,68
Adjusted Nominal Value Assets *	2.022.203.714,96
Outstanding Accrued Interest on Assets	2.181.359,50
Nominal Value Test Current Value **	74,48%
<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. Product Type

Product Type	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
Other	306,468,379.08	13.91%	7,655	15.29%	2.61%
Standard Amortising	1,896,311,663.60	86.09%	42,417	84.71%	2.07%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072</b>	<b>100.0%</b>	<b>2.14%</b>

### 2. Loan Coupon

Coupon Loan Part (%)	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
0,00% - 2.5%	1,789,725,692.55	81.25%	38,633	77.15%	1.78%
2.5% - 2.99%	176,494,567.11	8.01%	4,104	8.20%	2.73%
3% - 3.49%	84,394,141.93	3.83%	2,101	4.20%	3.22%
3.5% - 3.99%	40,613,194.83	1.84%	725	1.45%	3.67%
4% - 4.49%	18,912,467.96	0.86%	362	0.72%	4.19%
4.5% - 4.99%	21,158,299.10	0.96%	1,070	2.14%	4.73%
5% - 5.49%	9,236,834.78	0.42%	301	0.60%	5.28%
5.5% - 5.99%	25,931,525.84	1.18%	801	1.60%	5.69%
6% - 6.49%	4,571,786.51	0.21%	102	0.20%	6.23%
6.5% - 6.99%	6,864,538.71	0.31%	543	1.08%	6.69%
7% - 7.49%	19,418,019.53	0.88%	1,139	2.27%	7.07%
7.5% - more	5,458,973.83	0.25%	191	0.38%	8.62%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072</b>	<b>100.0%</b>	<b>2.14%</b>

### 3. Origination Year

Year	Current Period				weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
prior to 1992	106,547.91	0.00%	52	0.10%	2.66%
1992	2,671.64	0.00%	2	0.00%	1.91%
1993	12,300.91	0.00%	8	0.02%	2.36%
1994	1,212.41	0.00%	4	0.01%	0.72%
1995	2,476.19	0.00%	6	0.01%	0.00%
1996	82,748.84	0.00%	21	0.04%	2.62%
1997	102,009.11	0.00%	16	0.03%	2.66%
1998	196,495.74	0.01%	32	0.06%	2.54%
1999	1,090,888.61	0.05%	116	0.23%	2.57%
2000	2,799,440.84	0.13%	236	0.47%	2.41%
2001	10,268,598.83	0.47%	701	1.40%	2.47%
2002	19,818,766.99	0.90%	951	1.90%	2.39%
2003	49,606,229.05	2.25%	2,717	5.43%	2.81%
2004	97,869,758.96	4.44%	3,105	6.20%	2.21%
2005	248,568,545.39	11.28%	5,822	11.63%	2.08%
2006	288,349,867.36	13.09%	6,111	12.20%	1.93%
2007	322,503,918.54	14.64%	6,786	13.55%	1.73%
2008	321,244,881.79	14.58%	6,871	13.72%	1.91%
2009	376,396,792.99	17.09%	7,187	14.35%	2.20%
2010	259,325,195.69	11.77%	4,870	9.73%	2.41%
2011	68,877,170.30	3.13%	1,568	3.13%	3.13%
2012	30,704,354.54	1.39%	733	1.46%	2.70%
2013	41,044,253.75	1.86%	889	1.78%	2.62%
2014	20,683,933.96	0.94%	431	0.86%	2.67%
2015	18,255,697.13	0.83%	382	0.76%	2.79%
2016	15,156,149.75	0.69%	256	0.51%	2.64%
2017	9,709,135.46	0.44%	199	0.40%	3.19%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072</b>	<b>100.0%</b>	<b>2.14%</b>

4. Legal Maturity Year

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2017	871.94	0.00%	1	0.00%	4.77%
2018	4,745,578.60	0.22%	1,458	2.91%	3.42%
2019	10,143,537.95	0.46%	1,332	2.66%	2.90%
2020	16,317,663.66	0.74%	1,395	2.79%	2.56%
2021	22,324,441.52	1.01%	1,632	3.26%	2.59%
2022	30,985,082.41	1.41%	1,767	3.53%	2.28%
2023	58,864,231.57	2.67%	2,446	4.88%	2.09%
2024	90,702,130.29	4.12%	2,861	5.71%	1.89%
2025	95,135,780.02	4.32%	2,993	5.98%	2.24%
2026	50,663,455.68	2.30%	1,794	3.58%	2.39%
2027	66,349,742.71	3.01%	2,000	3.99%	2.64%
2028	68,202,279.09	3.10%	1,677	3.35%	2.36%
2029	72,671,487.51	3.30%	1,731	3.46%	2.45%
2030	90,237,874.31	4.10%	1,978	3.95%	2.31%
2031	71,497,630.27	3.25%	1,481	2.96%	2.11%
2032	74,264,985.51	3.37%	1,582	3.16%	2.01%
2033	77,322,339.66	3.51%	1,496	2.99%	2.11%
2034	106,680,089.36	4.84%	1,987	3.97%	2.12%
2035	154,806,822.28	7.03%	2,730	5.45%	1.99%
2036	115,091,196.05	5.22%	1,915	3.82%	1.92%
2037	101,940,574.92	4.63%	1,836	3.67%	1.75%
2038	87,981,511.98	3.99%	1,483	2.96%	1.88%
2039	101,591,497.09	4.61%	1,556	3.11%	2.20%
2040	93,230,139.57	4.23%	1,440	2.88%	2.30%
2041	82,271,575.29	3.73%	1,297	2.59%	2.28%
2042	68,794,439.69	3.12%	1,055	2.11%	1.96%
2043	58,855,232.65	2.67%	866	1.73%	2.08%
2044	60,713,081.47	2.76%	825	1.65%	2.26%
2045	55,484,861.59	2.52%	683	1.36%	2.24%
2046	45,917,115.12	2.08%	593	1.18%	1.93%
2047	51,593,087.45	2.34%	627	1.25%	1.91%
2048	33,819,540.27	1.54%	430	0.86%	1.98%
2049	21,427,699.66	0.97%	277	0.55%	2.24%
2050	20,146,715.52	0.91%	252	0.50%	2.34%
2051	11,455,890.64	0.52%	136	0.27%	2.55%
2052	6,266,695.88	0.28%	111	0.22%	2.27%
2053	4,714,245.54	0.21%	66	0.13%	2.26%
2054	3,183,344.71	0.14%	45	0.09%	2.34%
2055	2,539,348.40	0.12%	39	0.08%	2.38%
2056	2,877,634.76	0.13%	28	0.06%	2.48%
2057	2,120,243.03	0.10%	39	0.08%	2.20%
2058	2,306,673.24	0.10%	39	0.08%	2.33%
2059	2,372,059.84	0.11%	31	0.06%	2.31%
2060	2,452,005.56	0.11%	34	0.07%	2.47%
2061	1,594,790.35	0.07%	26	0.05%	2.95%
2062	122,818.07	0.01%	2	0.00%	2.12%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072</b>	<b>100.0%</b>	<b>2.14%</b>

5. Seasoning

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 0.5	8,002,900.77	0.36%	168	0.34%	3.33%
0.5 - 1.0	5,106,200.30	0.23%	93	0.19%	2.54%
1.0 - 1.5	9,313,426.78	0.42%	136	0.27%	2.72%
1.5 - 2.0	9,296,834.71	0.42%	200	0.40%	2.56%
2.0 - 2.5	8,600,776.09	0.39%	179	0.36%	2.88%
2.5 - 3.0	8,405,252.83	0.38%	179	0.36%	2.85%
3.0 - 4.0	28,679,533.11	1.30%	578	1.15%	2.57%
4.0 - 5.0	39,066,991.23	1.77%	915	1.83%	2.61%
5.0 - 6.0	33,485,811.04	1.52%	803	1.60%	2.89%
6.0 - 7.0	108,050,019.49	4.91%	2,222	4.44%	3.04%
7.0 - 8.0	359,866,332.85	16.34%	6,803	13.59%	2.26%
8.0 - 9.0	338,341,582.46	15.36%	6,734	13.45%	2.14%
9.0 - 10.0	316,638,404.82	14.37%	6,746	13.47%	1.80%
more - 10.0	929,925,976.20	42.22%	24,316	48.56%	2.02%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072</b>	<b>100.0%</b>	<b>2.14%</b>

### 6. Remaining Tenor

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 01	1,826,222,944.51	82.91%	40,171	80.23%	2.07%
01-02	5,786,720.94	0.26%	313	0.63%	5.29%
02-03	319,071,656.20	14.48%	6,893	13.77%	2.15%
03-04	2,088,394.18	0.09%	185	0.37%	5.16%
04-05	2,861,984.70	0.13%	251	0.50%	5.07%
05-06	2,618,172.45	0.12%	301	0.60%	5.05%
06-07	4,363,734.51	0.20%	299	0.60%	4.93%
07-08	2,272,797.49	0.10%	256	0.51%	4.92%
08-09	2,223,136.84	0.10%	248	0.50%	4.25%
09-10	4,654,218.68	0.21%	343	0.69%	4.67%
10-11	3,375,121.29	0.15%	228	0.46%	4.66%
11-12	5,970,101.22	0.27%	138	0.28%	5.26%
12-13	2,542,889.70	0.12%	68	0.14%	4.35%
13-14	1,527,100.61	0.07%	42	0.08%	4.12%
14-15	1,424,013.79	0.06%	42	0.08%	3.73%
15-16	1,289,771.31	0.06%	32	0.06%	3.09%
16-17	562,554.18	0.03%	16	0.03%	2.95%
17-18	946,093.72	0.04%	24	0.05%	2.99%
18-19	2,015,061.57	0.09%	37	0.07%	2.96%
19-20	1,245,821.97	0.06%	25	0.05%	3.06%
20-21	1,326,083.65	0.06%	22	0.04%	3.03%
21-22	906,795.85	0.04%	20	0.04%	2.98%
22-23	1,504,892.50	0.07%	25	0.05%	3.08%
23-24	670,838.46	0.03%	14	0.03%	2.93%
24-25	920,349.36	0.04%	15	0.03%	3.14%
25-26	389,194.96	0.02%	10	0.02%	3.18%
26-27	776,733.48	0.04%	10	0.02%	3.14%
27-28	1,151,856.26	0.05%	14	0.03%	2.40%
28-29	744,178.84	0.03%	13	0.03%	2.47%
29-30					
30 - more	1,326,829.46	0.06%	17	0.03%	3.14%
Matured					
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072.00</b>	<b>100.0%</b>	<b>2.14%</b>

### 7. Loan to Value

In %	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	
<b>average: 64,98 %</b>					
less - 40.00%	291,414,051.54	13.23%	8,894	22.70%	2.40%
40.01% - 50.00%	213,789,186.46	9.71%	4,431	11.31%	2.25%
50.01% - 60.00%	268,569,827.08	12.19%	4,698	11.99%	2.20%
60.01% - 70.00%	406,769,018.68	18.47%	6,428	16.41%	2.21%
70.01% - 80.00%	580,356,988.83	26.35%	8,723	22.26%	2.04%
80.01% - 85.00%	156,849,068.87	7.12%	1,988	5.07%	1.96%
85.01% - 90.00%	144,759,335.40	6.57%	1,885	4.81%	1.81%
90.01% - 95.00%	53,808,493.85	2.44%	702	1.79%	1.96%
95.01% - 100.00%	60,263,078.00	2.74%	1,035	2.64%	2.24%
100.01% - 105.00%	8,601,071.37	0.39%	151	0.39%	2.33%
105.01% - 110.00%	7,055,496.36	0.32%	103	0.26%	2.12%
110.01% - 115.00%	6,195,282.43	0.28%	85	0.22%	2.60%
115.01% - 120.00%	4,193,079.28	0.19%	57	0.15%	2.31%
128.01% - more	156,064.53	0.01%	4	0.01%	2.55%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>39,184</b>	<b>100.0%</b>	<b>2.14%</b>

### 8 . Loan to Indexed Value

In %	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	
<b>average: 73,76 %</b>					
less - 40.00%	327,230,692.12	14.86%	13,272	33.87%	2.42%
40.01% - 50.00%	163,585,255.89	7.43%	3,373	8.61%	2.26%
50.01% - 60.00%	184,544,297.64	8.38%	3,345	8.54%	2.21%
60.01% - 70.00%	203,404,496.46	9.23%	3,276	8.36%	2.14%
70.01% - 80.00%	232,224,171.23	10.54%	3,287	8.39%	2.12%
80.01% - 85.00%	188,457,741.83	8.56%	2,478	6.32%	2.08%
85.01% - 90.00%	177,684,718.32	8.07%	2,213	5.65%	2.06%
90.01% - 95.00%	161,463,639.23	7.33%	1,920	4.90%	2.06%
95.01% - 100.00%	147,482,306.18	6.70%	1,649	4.21%	2.03%
100.01% - 105.00%	128,225,208.38	5.82%	1,389	3.54%	2.05%
105.01% - 110.00%	122,473,127.32	5.56%	1,265	3.23%	2.01%
110.01% - 115.00%	99,099,791.06	4.50%	1,038	2.65%	1.99%
115.01% - 120.00%	66,262,581.82	3.01%	673	1.72%	1.94%
120.01% - 125.00%	98,723.88	0.00%	1	0.00%	2.12%
125.01% - 128.00%	50,314.98	0.00%	1	0.00%	3.12%
128.01% - more	492,976.34	0.02%	4	0.01%	1.20%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>39,184</b>	<b>100.0%</b>	<b>1.20%</b>



### 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	141,279,371.15	6.41%	11,197	28.58%	2.73%
25.000,00 - 50.000,00	424,461,492.06	19.27%	11,429	29.17%	2.36%
50.000,00 - 75.000,00	449,228,130.70	20.39%	7,272	18.56%	2.14%
75.000,00 - 100.000,00	359,144,818.59	16.30%	4,179	10.67%	2.09%
100.000,00 - 125.000,00	234,559,232.69	10.65%	2,112	5.39%	2.01%
125.000,00 - 150.000,00	150,826,366.18	6.85%	1,109	2.83%	1.99%
150.000,00 - 175.000,00	107,027,886.68	4.86%	664	1.70%	1.98%
175.000,00 - 200.000,00	63,978,245.87	2.90%	344	0.88%	1.91%
200.000,00 - 225.000,00	50,440,149.92	2.29%	239	0.61%	1.96%
225.000,00 - 250.000,00	40,571,796.57	1.84%	171	0.44%	1.88%
250.000,00 - 275.000,00	27,353,102.23	1.24%	105	0.27%	1.91%
275.000,00 - 300.000,00	24,061,716.13	1.09%	84	0.21%	1.75%
300.000,00 - 325.000,00	14,920,383.91	0.68%	48	0.12%	1.78%
325.000,00 - 350.000,00	12,497,384.22	0.57%	37	0.09%	1.87%
350.000,00 - 375.000,00	11,273,864.37	0.51%	31	0.08%	1.83%
375.000,00 - 400.000,00	10,508,322.96	0.48%	27	0.07%	2.31%
400.000,00 - 425.000,00	8,188,603.18	0.37%	20	0.05%	1.81%
425.000,00 - 450.000,00	6,973,205.32	0.32%	16	0.04%	2.03%
450.000,00 - 475.000,00	9,240,542.94	0.42%	20	0.05%	2.09%
475.000,00 - 500.000,00	6,342,454.42	0.29%	13	0.03%	2.18%
500.000,00 - 600.000,00	13,378,593.10	0.61%	25	0.06%	1.83%
600.000,00 - 700.000,00	10,987,296.62	0.50%	17	0.04%	1.74%
700.000,00 - 800.000,00	5,208,967.70	0.24%	7	0.02%	1.67%
800.000,00 - 900.000,00	4,342,240.73	0.20%	5	0.01%	2.57%
900.000,00 - 1.000.000,00	2,807,221.85	0.13%	3	0.01%	1.22%
1.000.000,00 - 1.250.000,00	5,756,076.70	0.26%	5	0.01%	2.57%
1.250.000,00 - 1.500.000,00	5,492,477.89	0.25%	4	0.01%	1.93%
1.500.000,00 - more	1,930,098.00	0.09%	1	0.00%	0.92%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>39,184</b>	<b>100.0%</b>	<b>2.14%</b>

### 10. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	
Other real estate	62,945,949.12	2.86%	1,682	4.29%	2.27%
Partial Professional Use	150,225,987.25	6.82%	2,279	5.82%	2.23%
Professional use with recourse to the borrower	6,359,170.74	0.29%	84	0.21%	2.21%
Residential (Flat/Apartment)	1,780,362,920.62	80.82%	32,231	82.26%	2.12%
Residential (House, detached or semi-detached)	202,886,014.95	9.21%	2,908	7.42%	2.29%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>39,184</b>	<b>100.0%</b>	<b>2.14%</b>

### 11. Geography

Province	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	
ACHAIA	65,099,231.78	2.96%	1,376	3.51%	2.21%
AITOLOAKARNANIA	26,711,779.54	1.21%	554	1.41%	2.30%
ARGOLIDA	16,568,431.20	0.75%	312	0.80%	2.23%
ARKADIA	14,129,741.69	0.64%	257	0.66%	2.20%
ARTA	5,160,567.68	0.23%	115	0.29%	2.15%
ATTICA	1,123,408,412.20	51.00%	18,116	46.23%	2.08%
CHALKIDIKI	16,439,561.12	0.75%	365	0.93%	2.29%
CHANIA	34,958,600.90	1.59%	556	1.42%	2.16%
CHIOS	13,014,733.86	0.59%	224	0.57%	2.37%
CORFU	17,512,746.73	0.80%	342	0.87%	2.22%
DODEKANISA	62,578,590.80	2.84%	922	2.35%	2.09%
DRAMA	12,201,971.00	0.55%	298	0.76%	2.24%
EVOIA	27,569,273.70	1.25%	558	1.42%	2.33%
EVKITANIA	1,580,987.40	0.07%	35	0.09%	3.03%
EVROS	19,713,701.70	0.90%	458	1.17%	2.46%
FLORINA	4,142,704.00	0.19%	91	0.23%	2.14%
FOKIDA	2,974,505.99	0.14%	78	0.20%	2.56%
FTHIOTIDA	23,965,115.63	1.09%	517	1.32%	2.21%
GREVENA	4,411,336.86	0.20%	106	0.27%	2.23%
HERAKLION	35,790,333.52	1.63%	586	1.50%	2.07%
ILEIA	19,658,789.56	0.89%	464	1.18%	2.28%
IMATHIA	10,497,388.29	0.48%	244	0.62%	2.37%
IOANNINA	32,391,763.78	1.47%	628	1.60%	2.06%
KARDITSA	13,673,242.73	0.62%	342	0.87%	2.33%
KASTORIA	5,044,163.66	0.23%	100	0.26%	2.34%
KAVALA	17,295,063.08	0.79%	347	0.89%	2.18%
KEFALLONIA	11,347,250.38	0.52%	184	0.47%	2.06%
KILKIS	9,623,011.99	0.44%	223	0.57%	2.27%
KORINTHIA	25,177,109.67	1.14%	438	1.12%	2.02%
KOZANI	18,018,505.04	0.82%	402	1.03%	2.15%
KYKLADES	29,293,204.50	1.33%	390	1.00%	2.07%
LAKONIA	15,928,622.67	0.72%	317	0.81%	2.18%
LARISA	46,191,340.30	2.10%	975	2.49%	2.21%
LASITHI	18,159,929.55	0.82%	283	0.72%	1.86%
LEFKADA	4,071,689.94	0.19%	98	0.25%	2.30%
LESBOS	23,192,808.89	1.05%	425	1.09%	2.33%
MAGNESIA	32,959,982.61	1.50%	638	1.63%	2.27%
MESSINIA	22,507,876.42	1.02%	407	1.04%	2.28%
PELLA	13,105,904.98	0.60%	303	0.77%	2.40%
PIERIA	18,296,128.58	0.83%	376	0.96%	2.33%
PREVEZA	14,020,597.52	0.64%	261	0.67%	2.04%
RETHYMNO	22,672,156.96	1.03%	366	0.93%	2.09%
RODOPI	12,205,018.91	0.55%	314	0.80%	2.41%
SAMOS	11,076,161.77	0.50%	186	0.48%	2.09%
SERRES	10,280,756.37	0.47%	246	0.63%	2.47%
THESPROTIA	6,094,021.02	0.28%	113	0.29%	2.17%
THESSALONIKI	162,888,448.87	7.40%	3,078	7.86%	2.20%
TRIKALA	12,169,375.13	0.55%	292	0.75%	2.29%
VOIOTIA	15,135,383.58	0.69%	341	0.87%	2.35%
XANTHI	13,005,365.65	0.59%	386	0.99%	2.35%
ZAKYNTHOS	8,866,652.98	0.40%	151	0.39%	2.10%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>39,184</b>	<b>100.0%</b>	<b>2.14%</b>

### 12. Mortgage Payment Frequency

Payment Frequency	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
Monthly	2,202,780,042.68	100.00%	50,072	100.00%	2.14%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072</b>	<b>100.0%</b>	<b>2.14%</b>

### 13. Interest Payment Type

Interest Payment Type	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
ECB Linked	825,903,297.85	37.49%	17,683	35.32%	1.57%
Euribor 1M Linked	165,420,954.55	7.51%	3,109	6.21%	1.53%
Euribor 3M Linked	724,485,916.92	32.89%	14,653	29.26%	2.53%
Fixed	378,492,162.79	17.18%	9,985	19.94%	2.49%
Hellenic Government Bond	20,142,071.96	0.91%	1,475	2.95%	7.01%
Originator Rate	88,335,638.61	4.01%	3,167	6.32%	2.91%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072</b>	<b>100.0%</b>	<b>2.14%</b>

### 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)	49,393	936,289.46	2,176,182,696.25	98.64%	98.79%
31-60 days past due	510	220,880.75	18,864,760.45	1.02%	0.86%
61-90 days past due	169	140,336.90	7,732,585.98	0.34%	0.35%
91+ days past due	0	0.00	0.00	0.00%	0.00%
	<b>50,072</b>	<b>1,297,507.11</b>	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>100.0%</b>

### 15. Loan Purpose

Description	Aggregate Outstanding Not. Amount	Current Period			weighted Average Coupon
		% of Total	Nr of Loanparts	% of Total	
Buy Primary	972,005,386.15	44.13%	21,438	42.81%	2.11%
Refinancing loans	135,051,630.12	6.13%	4,257	8.50%	2.12%
Buy Secondary	481,983,115.74	21.88%	4,257	15.09%	2.03%
Professional use	49,343,845.90	2.24%	833	1.66%	2.50%
Renovating	555,482,209.20	25.22%	15,776	31.51%	2.20%
Other	8,913,855.57	0.40%	211	0.42%	7.38%
	<b>2,202,780,042.68</b>	<b>100.0%</b>	<b>50,072</b>	<b>100.0%</b>	<b>2.14%</b>

### 16. Employment

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Employed	1,052,862,740.10	47.80%	17,980	46.96%	2.09%
Self Employed	545,147,772.94	24.75%	7,324	19.13%	2.14%
Unemployed	154,575,553.62	7.02%	3,377	8.82%	2.30%
Retired	436,006,335.34	19.79%	9,304	24.30%	2.22%
N/A	14,187,640.68	0.64%	299	0.78%	2.55%
	<b>2,202,780,042.68</b>	<b>100.%</b>	<b>38,284</b>	<b>100.%</b>	<b>2.14%</b>

\* 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.