

Covered Bond Programme II



Monthly Investor Report

May 2017

| Bonds | ISIN | Ratings | | Currency | Initial Principal Balance | Rate of Interest | Final Maturity |
|-----------|--------------|---------|---------|----------|---------------------------|--------------------|----------------|
| | | Fitch | Moody's | | | | |
| Series 01 | XS0520508630 | B- | Caa2 | EUR | 25,000,000.00 | Euribor_3M + 250bp | 24-06-2021 |
| Series 02 | XS0520508713 | B- | Caa2 | EUR | 25,000,000.00 | Euribor_3M + 240bp | 24-06-2020 |
| Series 03 | XS0520508804 | B- | Caa2 | EUR | 650,000,000.00 | Euribor_3M + 230bp | 24-06-2019 |

Summary

| All amounts in EURO | | Current | At Issue |
|---|--|------------------|------------------|
| Reporting Date | | 31-05-2017 | 30-06-2010 |
| Portfolio Cut off Date | | 31-05-2017 | 30-06-2010 |
| Original Principal Balance | | 1.957.430.334,00 | 4.884.632.703,00 |
| Principal Balance | | 1.189.186.431,60 | 3.639.740.247,00 |
| Number of Borrowers | | 21.307 | 68.622 |
| Number of Loanparts | | 26.649 | 93.060 |
| Number of Properties | | 21.750 | 69.543 |
| Average Principal Balance (borrower) | | 55.812,01 | 53.040,43 |
| Average Principal Balance (parts) | | 44.624,05 | 39.111,76 |
| Coupon: Weighted Average | | 2,2 | 3,7 |
| Minimum | | 0,0 | 1,7 |
| Maximum | | 11,1 | 17,0 |
| Weighted Average Loan to Value | | 69,62 | 67,08 |
| Weighted Average Loan to Indexed Value | | 85,56 | 48,96 |
| Seasoning (years): Weighted Average | | 9,08 | 4,42 |
| Original Maturity (years): Weighted Average | | 26,27 | 18,53 |
| Remaining Tenor (years): Weighted Average | | 17,22 | 14,15 |

Nominal Value Test

All amounts in EURO

| | |
|---|------------------|
| Outstanding Bonds | 700.000.000,00 |
| Negative Carry | 7.375.000,00 |
| Outstanding Accrued Interest on Bonds | 2.618.944,44 |
| Current Outstanding Balance | 1.189.186.431,60 |
| Adjusted Nominal Value Assets * | 1.007.909.107,02 |
| Outstanding Accrued Interest on Assets | 994.055,56 |
| Nominal Value Test Current Value ** | 70.15% |
| <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 | | | | Weighted Average Coupon |
|----------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| Euro | 1,189,186,431.60 | 100.00% | 26,649 | 100.00% | 2.18% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

2. Product Type

| Product Type | Current Period | | | | Weighted Average Coupon |
|---------------------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| Other | 155,970,626.44 | 13.12% | 3,857 | 14.47% | 2.88% |
| Standard Amortising | 1,033,215,805.16 | 86.88% | 22,792 | 85.53% | 2.07% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

3. 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% | 1,013,137,982.13 | 85.20% | 21,015 | 78.86% | 1.81% |
| 2.5% - 2.99% | 56,478,540.64 | 4.75% | 1,229 | 4.61% | 2.75% |
| 3% - 3.49% | 36,835,904.65 | 3.10% | 829 | 3.11% | 3.18% |
| 3.5% - 3.99% | 7,266,776.78 | 0.61% | 134 | 0.50% | 3.66% |
| 4% - 4.49% | 2,367,298.36 | 0.20% | 51 | 0.19% | 4.21% |
| 4.5% - 4.99% | 7,186,627.36 | 0.60% | 251 | 0.94% | 4.73% |
| 5% - 5.49% | 5,829,862.66 | 0.49% | 217 | 0.81% | 5.35% |
| 5.5% - 5.99% | 29,892,352.31 | 2.51% | 883 | 3.31% | 5.70% |
| 6% - 6.49% | 3,554,708.40 | 0.30% | 100 | 0.38% | 6.15% |
| 6.5% - 6.99% | 6,708,799.72 | 0.56% | 565 | 2.12% | 6.68% |
| 7% - 7.49% | 19,568,844.27 | 1.65% | 1,356 | 5.09% | 7.05% |
| 7.5% - more | 358,734.32 | 0.03% | 19 | 0.07% | 8.07% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

4. Origination Year

| Year | Current Period | | | | Weighted Average Coupon |
|------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 1987 | 13,808.02 | 0.00% | 22 | 0.08% | 2.00% |
| 1988 | 9,309.33 | 0.00% | 4 | 0.02% | 2.00% |
| 1989 | 16,432.87 | 0.00% | 7 | 0.03% | 2.00% |
| 1990 | 48,822.33 | 0.00% | 10 | 0.04% | 2.00% |
| 1991 | 19,975.01 | 0.00% | 4 | 0.02% | 2.00% |
| 1992 | 25,396.43 | 0.00% | 9 | 0.03% | 5.03% |
| 1993 | 55,154.07 | 0.00% | 10 | 0.04% | 4.61% |
| 1994 | 2,636.78 | 0.00% | 2 | 0.01% | 5.15% |
| 1995 | 15,853.12 | 0.00% | 6 | 0.02% | 5.15% |
| 1996 | 67,825.05 | 0.01% | 8 | 0.03% | 2.52% |
| 1997 | 51,994.36 | 0.00% | 16 | 0.06% | 1.95% |
| 1998 | 42,236.74 | 0.00% | 13 | 0.05% | 2.87% |
| 1999 | 366,866.17 | 0.03% | 56 | 0.21% | 2.39% |
| 2000 | 1,294,325.32 | 0.11% | 120 | 0.45% | 2.57% |
| 2001 | 3,430,181.32 | 0.29% | 262 | 0.98% | 2.60% |
| 2002 | 9,296,716.90 | 0.78% | 1,167 | 4.38% | 2.53% |
| 2003 | 20,655,631.29 | 1.74% | 1,564 | 5.87% | 3.84% |
| 2004 | 36,012,342.02 | 3.03% | 1,299 | 4.87% | 2.61% |
| 2005 | 121,444,895.56 | 10.21% | 2,828 | 10.61% | 2.32% |
| 2006 | 148,343,458.42 | 12.47% | 3,117 | 11.70% | 2.15% |
| 2007 | 191,913,990.17 | 16.14% | 3,814 | 14.31% | 1.81% |
| 2008 | 210,938,781.57 | 17.74% | 4,154 | 15.59% | 2.05% |
| 2009 | 203,739,067.80 | 17.13% | 3,781 | 14.19% | 2.14% |
| 2010 | 143,747,545.87 | 12.09% | 2,559 | 9.60% | 2.21% |
| 2011 | 33,324,332.87 | 2.80% | 650 | 2.44% | 2.76% |
| 2012 | 16,449,807.10 | 1.38% | 299 | 1.12% | 2.35% |
| 2013 | 18,237,420.26 | 1.53% | 307 | 1.15% | 2.36% |
| 2014 | 13,559,582.52 | 1.14% | 252 | 0.95% | 2.41% |
| 2015 | 8,112,129.22 | 0.68% | 169 | 0.63% | 2.41% |
| 2016 | 6,433,266.40 | 0.54% | 115 | 0.43% | 2.26% |
| 2017 | 1,516,646.71 | 0.13% | 25 | 0.09% | 2.05% |
| | 1,189,186,431.60 | 100.% | 26,649 | 100.% | 2.18% |

5. Legal Maturity Year

| Year | Current Period | | | | Weighted Average Coupon |
|------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 2010 | | | | | |
| 2011 | | | | | |
| 2012 | | | | | |
| 2013 | | | | | |
| 2014 | | | | | |
| 2015 | | | | | |
| 2016 | | | | | |
| 2017 | 2,116,127.60 | 0.18% | 1,222 | 4.59% | 2.97% |
| 2018 | 2,481,737.23 | 0.21% | 685 | 2.57% | 3.80% |
| 2019 | 4,030,971.97 | 0.34% | 570 | 2.14% | 3.21% |
| 2020 | 7,856,498.57 | 0.66% | 644 | 2.42% | 2.74% |
| 2021 | 11,404,492.79 | 0.96% | 769 | 2.89% | 2.58% |
| 2022 | 23,204,140.24 | 1.95% | 1,023 | 3.84% | 2.02% |
| 2023 | 47,547,833.91 | 4.00% | 1,656 | 6.21% | 1.88% |
| 2024 | 59,271,854.96 | 4.98% | 1,631 | 6.12% | 1.75% |
| 2025 | 61,007,787.23 | 5.13% | 1,805 | 6.77% | 2.27% |
| 2026 | 26,395,122.33 | 2.22% | 806 | 3.02% | 2.60% |
| 2027 | 34,539,499.35 | 2.90% | 962 | 3.61% | 3.39% |
| 2028 | 34,414,721.09 | 2.89% | 847 | 3.18% | 3.05% |
| 2029 | 37,755,350.86 | 3.17% | 894 | 3.35% | 2.75% |
| 2030 | 45,134,814.06 | 3.80% | 984 | 3.69% | 2.35% |
| 2031 | 36,019,569.76 | 3.03% | 717 | 2.69% | 2.25% |
| 2032 | 38,605,596.99 | 3.25% | 759 | 2.85% | 1.97% |
| 2033 | 39,205,520.28 | 3.30% | 722 | 2.71% | 2.23% |
| 2034 | 51,463,618.03 | 4.33% | 911 | 3.42% | 2.21% |
| 2035 | 75,016,526.14 | 6.31% | 1,269 | 4.76% | 2.03% |
| 2036 | 61,741,123.16 | 5.19% | 1,011 | 3.79% | 2.00% |
| 2037 | 60,022,620.52 | 5.05% | 1,009 | 3.79% | 1.71% |
| 2038 | 52,519,203.18 | 4.42% | 833 | 3.13% | 1.93% |
| 2039 | 50,799,024.86 | 4.27% | 763 | 2.86% | 2.21% |
| 2040 | 49,099,898.23 | 4.13% | 690 | 2.59% | 2.23% |
| 2041 | 40,697,913.49 | 3.42% | 594 | 2.23% | 2.14% |
| 2042 | 39,637,747.55 | 3.33% | 565 | 2.12% | 1.87% |
| 2043 | 34,932,004.97 | 2.94% | 444 | 1.67% | 2.04% |
| 2044 | 30,834,761.93 | 2.59% | 388 | 1.46% | 2.16% |
| 2045 | 28,639,482.15 | 2.41% | 320 | 1.20% | 2.10% |
| 2046 | 24,441,080.92 | 2.06% | 290 | 1.09% | 1.96% |
| 2047 | 27,933,658.14 | 2.35% | 310 | 1.16% | 1.80% |
| 2048 | 18,231,795.31 | 1.53% | 196 | 0.74% | 2.09% |
| 2049 | 11,971,983.70 | 1.01% | 121 | 0.45% | 2.28% |
| 2050 | 9,311,686.23 | 0.78% | 94 | 0.35% | 2.36% |
| 2051 | 3,114,834.65 | 0.26% | 46 | 0.17% | 2.46% |
| 2052 | 2,870,359.63 | 0.24% | 41 | 0.15% | 2.26% |
| 2053 | 2,245,275.97 | 0.19% | 25 | 0.09% | 2.20% |
| 2054 | 853,225.52 | 0.07% | 10 | 0.04% | 2.31% |
| 2055 | 556,402.82 | 0.05% | 7 | 0.03% | 2.53% |
| 2056 | 525,537.44 | 0.04% | 5 | 0.02% | 2.12% |
| 2057 | 281,640.17 | 0.02% | 1 | 0.00% | 2.12% |
| 2058 | 42,711.34 | 0.00% | 1 | 0.00% | 2.12% |
| 2060 | 97,375.90 | 0.01% | 2 | 0.01% | 2.12% |
| 2061 | 106,123.52 | 0.01% | 2 | 0.01% | 3.99% |
| 2062 | 207,176.91 | 0.02% | 5 | 0.02% | 2.32% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

6. Seasoning

| In Years | Current Period | | | | Weighted Average Coupon |
|-------------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| less - 0.5 | 1,940,973.22 | 0.16% | 33 | 0.12% | 2.13% |
| 0.5 - 1.0 | 1,278,916.06 | 0.11% | 23 | 0.09% | 2.24% |
| 1.0 - 1.5 | 5,101,534.87 | 0.43% | 94 | 0.35% | 2.26% |
| 1.5 - 2.0 | 5,079,539.30 | 0.43% | 103 | 0.39% | 2.39% |
| 2.0 - 2.5 | 3,370,420.93 | 0.28% | 73 | 0.27% | 2.42% |
| 2.5 - 3.0 | 6,706,805.22 | 0.56% | 123 | 0.46% | 2.62% |
| 3.0 - 4.0 | 16,093,331.92 | 1.35% | 280 | 1.05% | 2.22% |
| 4.0 - 5.0 | 18,524,424.90 | 1.56% | 324 | 1.22% | 2.38% |
| 5.0 - 6.0 | 22,656,715.46 | 1.91% | 433 | 1.62% | 2.61% |
| 6.0 - 7.0 | 76,973,946.47 | 6.47% | 1,417 | 5.32% | 2.38% |
| 7.0 - 8.0 | 222,735,315.91 | 18.73% | 3,999 | 15.01% | 2.16% |
| 8.0 - 9.0 | 195,065,730.05 | 16.40% | 3,819 | 14.33% | 2.13% |
| 9.0 - 10.0 | 204,653,894.97 | 17.21% | 4,168 | 15.64% | 1.84% |
| more - 10.0 | 409,004,882.32 | 34.39% | 11,760 | 44.13% | 2.29% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

7. Remaining Tenor

| In Years | Current Period | | | | Weighted Average Coupon |
|-----------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| less - 01 | 815,528,202.98 | 68.58% | 18,512 | 69.47% | 1.99% |
| 01-02 | 7,018,225.27 | 0.59% | 255 | 0.96% | 5.23% |
| 02-03 | 307,309,093.38 | 25.84% | 6,350 | 23.83% | 2.16% |
| 03-04 | 3,003,096.85 | 0.25% | 94 | 0.35% | 5.30% |
| 04-05 | 2,655,570.41 | 0.22% | 122 | 0.46% | 5.12% |
| 05-06 | 1,678,604.19 | 0.14% | 74 | 0.28% | 5.15% |
| 06-07 | 4,998,475.34 | 0.42% | 163 | 0.61% | 5.51% |
| 07-08 | 1,982,277.62 | 0.17% | 75 | 0.28% | 5.80% |
| 08-09 | 2,029,962.84 | 0.17% | 66 | 0.25% | 4.87% |
| 09-10 | 4,906,840.73 | 0.41% | 145 | 0.54% | 5.19% |
| 10-11 | 4,514,741.55 | 0.38% | 116 | 0.44% | 5.30% |
| 11-12 | 6,132,171.54 | 0.52% | 143 | 0.54% | 5.36% |
| 12-13 | 3,798,337.08 | 0.32% | 105 | 0.39% | 4.95% |
| 13-14 | 2,076,045.69 | 0.17% | 60 | 0.23% | 4.67% |
| 14-15 | 2,429,938.03 | 0.20% | 58 | 0.22% | 4.85% |
| 15-16 | 1,754,174.46 | 0.15% | 24 | 0.09% | 3.33% |
| 16-17 | 923,481.51 | 0.08% | 26 | 0.10% | 3.10% |
| 17-18 | 1,138,011.00 | 0.10% | 27 | 0.10% | 2.99% |
| 18-19 | 1,933,933.87 | 0.16% | 40 | 0.15% | 3.05% |
| 19-20 | 2,656,668.40 | 0.22% | 44 | 0.17% | 3.04% |
| 20-21 | 1,011,556.47 | 0.09% | 16 | 0.06% | 3.09% |
| 21-22 | 1,070,940.85 | 0.09% | 16 | 0.06% | 3.05% |
| 22-23 | 1,593,207.50 | 0.13% | 24 | 0.09% | 3.03% |
| 23-24 | 906,454.82 | 0.08% | 13 | 0.05% | 3.07% |
| 24-25 | 863,051.78 | 0.07% | 13 | 0.05% | 3.05% |
| 25-26 | 432,491.01 | 0.04% | 5 | 0.02% | 3.11% |
| 26-27 | 823,119.78 | 0.07% | 14 | 0.05% | 3.07% |
| 27-28 | 822,607.94 | 0.07% | 10 | 0.04% | 2.53% |
| 28-29 | 522,801.51 | 0.04% | 7 | 0.03% | 2.90% |
| 29-30 | 374,872.18 | 0.03% | 6 | 0.02% | 3.08% |
| 30 - more | 2,297,475.02 | 0.19% | 26 | 0.10% | 3.05% |
| Matured | | | | | |
| | 1,189,186,431.60 | 100.% | 26,649 | 100.% | 2.18% |

8. Loan to Value

| In % | Current Period | | | | Weighted Average Coupon |
|-------------------------|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| average: 69,62 % | | | | | |
| less - 40.00% | 124,283,125.52 | 10.45% | 4,282 | 19.69% | 2.61% |
| 40.01% - 50.00% | 91,120,996.09 | 7.66% | 2,278 | 10.47% | 2.43% |
| 50.01% - 60.00% | 123,040,907.57 | 10.35% | 2,546 | 11.71% | 2.31% |
| 60.01% - 70.00% | 164,193,802.80 | 13.81% | 3,063 | 14.08% | 2.28% |
| 70.01% - 80.00% | 299,805,683.27 | 25.21% | 4,670 | 21.47% | 2.05% |
| 80.01% - 85.00% | 134,211,947.29 | 11.29% | 1,562 | 7.18% | 2.04% |
| 85.01% - 90.00% | 128,698,018.99 | 10.82% | 1,528 | 7.03% | 1.83% |
| 90.01% - 95.00% | 47,520,450.48 | 4.00% | 576 | 2.65% | 1.88% |
| 95.01% - 100.00% | 58,988,714.27 | 4.96% | 965 | 4.44% | 2.20% |
| 100.01% - 105.00% | 5,706,069.56 | 0.48% | 103 | 0.47% | 2.38% |
| 105.01% - 110.00% | 4,722,935.38 | 0.40% | 68 | 0.31% | 2.25% |
| 110.01% - 115.00% | 3,923,352.27 | 0.33% | 66 | 0.30% | 2.45% |
| 115.01% - 120.00% | 2,746,520.31 | 0.23% | 39 | 0.18% | 2.69% |
| 128.01% - more | 223,907.80 | 0.02% | 4 | 0.02% | 2.05% |
| | 1,189,186,431.60 | 100.0% | 21,750 | 100.0% | 2.18% |

9 . Loan to Indexed Value

| In % | Current Period | | | | Weighted Average Coupon |
|-------------------------|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| average: 85,56 % | | | | | |
| less - 40.00% | 152,306,048.63 | 12.81% | 7,422 | 34.12% | 2.53% |
| 40.01% - 50.00% | 82,655,871.35 | 6.95% | 1,888 | 8.68% | 2.33% |
| 50.01% - 60.00% | 92,976,914.63 | 7.82% | 1,847 | 8.49% | 2.31% |
| 60.01% - 70.00% | 96,317,719.95 | 8.10% | 1,745 | 8.02% | 2.26% |
| 70.01% - 80.00% | 101,364,999.15 | 8.52% | 1,607 | 7.39% | 2.24% |
| 80.01% - 85.00% | 42,205,275.51 | 3.55% | 653 | 3.00% | 2.19% |
| 85.01% - 90.00% | 43,282,704.78 | 3.64% | 617 | 2.84% | 2.32% |
| 90.01% - 95.00% | 37,756,175.45 | 3.17% | 516 | 2.37% | 2.32% |
| 95.01% - 100.00% | 43,482,023.98 | 3.66% | 514 | 2.36% | 2.15% |
| 100.01% - 105.00% | 62,420,413.23 | 5.25% | 693 | 3.19% | 2.09% |
| 105.01% - 110.00% | 82,143,769.33 | 6.91% | 850 | 3.91% | 2.06% |
| 110.01% - 115.00% | 67,708,968.87 | 5.69% | 712 | 3.27% | 2.00% |
| 115.01% - 120.00% | 70,721,423.62 | 5.95% | 699 | 3.21% | 1.89% |
| 120.01% - 125.00% | 53,271,932.19 | 4.48% | 511 | 2.35% | 1.87% |
| 125.01% - 128.00% | 29,732,130.33 | 2.50% | 286 | 1.31% | 1.94% |
| 128.01% - more | 130,840,060.60 | 11.00% | 1,190 | 5.47% | 1.91% |
| | 1,189,186,431.60 | 100.0% | 21,750 | 100.0% | 2.18% |

10. 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 | 72,936,487.67 | 6.13% | 6,616 | 30.42% | 2.91% |
| 25.000,00 - 50.000,00 | 234,195,531.08 | 19.69% | 6,322 | 29.07% | 2.43% |
| 50.000,00 - 75.000,00 | 225,990,786.39 | 19.00% | 3,667 | 16.86% | 2.14% |
| 75.000,00 - 100.000,00 | 181,466,786.37 | 15.26% | 2,106 | 9.68% | 2.11% |
| 100.000,00 - 125.000,00 | 137,615,754.37 | 11.57% | 1,235 | 5.68% | 1.99% |
| 125.000,00 - 150.000,00 | 93,342,159.76 | 7.85% | 686 | 3.15% | 2.08% |
| 150.000,00 - 175.000,00 | 66,066,867.15 | 5.56% | 410 | 1.89% | 1.99% |
| 175.000,00 - 200.000,00 | 45,001,975.79 | 3.78% | 242 | 1.11% | 1.89% |
| 200.000,00 - 225.000,00 | 25,927,161.04 | 2.18% | 123 | 0.57% | 1.91% |
| 225.000,00 - 250.000,00 | 27,324,960.85 | 2.30% | 115 | 0.53% | 1.87% |
| 250.000,00 - 275.000,00 | 16,458,108.54 | 1.38% | 63 | 0.29% | 2.09% |
| 275.000,00 - 300.000,00 | 14,386,540.42 | 1.21% | 50 | 0.23% | 2.02% |
| 300.000,00 - 325.000,00 | 10,250,820.09 | 0.86% | 33 | 0.15% | 1.67% |
| 325.000,00 - 350.000,00 | 7,062,955.85 | 0.59% | 21 | 0.10% | 1.91% |
| 350.000,00 - 375.000,00 | 2,925,446.13 | 0.25% | 8 | 0.04% | 1.86% |
| 375.000,00 - 400.000,00 | 2,732,569.05 | 0.23% | 7 | 0.03% | 2.80% |
| 400.000,00 - 425.000,00 | 2,866,921.72 | 0.24% | 7 | 0.03% | 2.00% |
| 425.000,00 - 450.000,00 | 1,737,907.49 | 0.15% | 4 | 0.02% | 1.86% |
| 450.000,00 - 475.000,00 | 3,235,264.87 | 0.27% | 7 | 0.03% | 1.72% |
| 475.000,00 - 500.000,00 | 1,950,148.30 | 0.16% | 4 | 0.02% | 1.54% |
| 500.000,00 - 600.000,00 | 6,359,500.90 | 0.53% | 12 | 0.06% | 2.13% |
| 600.000,00 - 700.000,00 | 3,990,593.52 | 0.34% | 6 | 0.03% | 2.11% |
| 700.000,00 - 800.000,00 | 1,453,338.76 | 0.12% | 2 | 0.01% | 1.71% |
| 800.000,00 - 900.000,00 | 2,567,360.22 | 0.22% | 3 | 0.01% | 1.92% |
| 900.000,00 - 1.000.000,00 | | | | | |
| 1.000.000,00 - 1.250.000,00 | | | | | |
| 1.250.000,00 - 1.500.000,00 | 1,340,485.27 | 0.11% | 1 | 0.00% | 1.02% |
| 1.500.000,00 - more | | | | | |
| | 1,189,186,431.60 | 100.0% | 21,750 | 100.0% | 2.18% |

11. Property Description

| Description | Current Period | | | | Weighted Average Coupon |
|--|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| Other real estate | 6,488,444.06 | 0.55% | 142 | 0.65% | 2.25% |
| Partial Professional Use | 35,364,655.90 | 2.97% | 487 | 2.24% | 2.26% |
| Professional use with recourse to the borrower | 580,817.74 | 0.05% | 4 | 0.02% | 1.29% |
| Residential (Flat/Apartment) | 1,056,600,003.87 | 88.85% | 19,700 | 90.58% | 2.17% |
| Residential (House, detached or semi-detached) | 90,152,510.03 | 7.58% | 1,417 | 6.52% | 2.25% |
| | 1,189,186,431.60 | 100.0% | 21,750 | 100.0% | 2.18% |

12. Geography

| Province | Current Period | | | | Weighted Average Coupon |
|-----------------|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| ACHAIA | 29,017,535.31 | 2.44% | 638 | 2.93% | 2.24% |
| AITOLOAKARNANIA | 11,329,566.57 | 0.95% | 243 | 1.12% | 2.21% |
| ARGOLIDA | 8,170,401.66 | 0.69% | 145 | 0.67% | 2.29% |
| ARKADIA | 8,186,430.51 | 0.69% | 159 | 0.73% | 2.09% |
| ARTA | 2,058,888.10 | 0.17% | 47 | 0.22% | 2.24% |
| ATTICA | 693,314,564.80 | 58.30% | 11,319 | 52.04% | 2.09% |
| CHALKIDIKI | 6,680,985.71 | 0.56% | 177 | 0.81% | 2.61% |
| CHANIA | 15,362,104.54 | 1.29% | 230 | 1.06% | 2.18% |
| CHIOS | 7,227,595.24 | 0.61% | 130 | 0.60% | 2.78% |
| CORFU | 5,805,354.59 | 0.49% | 117 | 0.54% | 2.34% |
| DODEKANISA | 18,188,850.86 | 1.53% | 354 | 1.63% | 2.38% |
| DRAMA | 6,269,720.67 | 0.53% | 201 | 0.92% | 2.35% |
| EVOIA | 14,371,581.25 | 1.21% | 277 | 1.27% | 2.48% |
| EVROTANIA | 1,187,798.69 | 0.10% | 27 | 0.12% | 2.69% |
| EVROS | 10,471,472.11 | 0.88% | 292 | 1.34% | 2.51% |
| FLORINA | 1,977,611.23 | 0.17% | 48 | 0.22% | 2.11% |
| FOKIDA | 1,950,282.42 | 0.16% | 43 | 0.20% | 2.45% |
| FTHIOTIDA | 13,281,382.86 | 1.12% | 253 | 1.16% | 2.32% |
| GREVENA | 2,597,227.32 | 0.22% | 48 | 0.22% | 1.90% |
| HERAKLION | 16,573,873.18 | 1.39% | 278 | 1.28% | 2.19% |
| ILEIA | 7,482,493.86 | 0.63% | 212 | 0.98% | 2.29% |
| IMATHIA | 5,439,321.13 | 0.46% | 140 | 0.64% | 2.46% |
| IOANNINA | 14,292,757.32 | 1.20% | 295 | 1.36% | 2.01% |
| KARDITSA | 5,262,688.84 | 0.44% | 131 | 0.60% | 2.10% |
| KASTORIA | 2,663,374.85 | 0.22% | 50 | 0.23% | 2.47% |
| KAVALA | 8,356,178.80 | 0.70% | 189 | 0.87% | 2.33% |
| KEFALLONIA | 4,374,430.32 | 0.37% | 68 | 0.31% | 2.24% |
| KILKIS | 5,202,238.11 | 0.44% | 131 | 0.60% | 2.49% |
| KORINTHIA | 13,316,822.18 | 1.12% | 208 | 0.96% | 1.99% |
| KOZANI | 8,702,718.24 | 0.73% | 212 | 0.98% | 2.07% |
| KYKLADES | 10,332,324.52 | 0.87% | 140 | 0.64% | 2.19% |
| LAKONIA | 7,911,202.71 | 0.67% | 156 | 0.72% | 2.41% |
| LARISA | 25,071,992.65 | 2.11% | 543 | 2.50% | 2.19% |
| LASITHI | 7,048,309.31 | 0.59% | 141 | 0.65% | 1.88% |
| LEFKADA | 1,296,219.59 | 0.11% | 45 | 0.21% | 2.72% |
| LESBOS | 9,694,948.15 | 0.82% | 180 | 0.83% | 2.48% |
| MAGNESIA | 11,811,483.29 | 0.99% | 229 | 1.05% | 2.30% |
| MESSINIA | 12,821,483.39 | 1.08% | 217 | 1.00% | 2.44% |
| PELLA | 6,971,867.00 | 0.59% | 179 | 0.82% | 2.45% |
| PIERIA | 7,692,674.55 | 0.65% | 189 | 0.87% | 2.62% |
| PREVEZA | 5,545,677.09 | 0.47% | 118 | 0.54% | 2.21% |
| RETHYMNO | 8,747,400.09 | 0.74% | 139 | 0.64% | 2.01% |
| RODOPI | 4,776,997.88 | 0.40% | 138 | 0.63% | 2.38% |
| SAMOS | 4,310,577.96 | 0.36% | 75 | 0.35% | 2.38% |
| SERRES | 5,840,578.31 | 0.49% | 145 | 0.67% | 2.66% |
| THESSALONIA | 1,780,716.37 | 0.15% | 51 | 0.23% | 2.12% |
| THESSALONIKI | 83,787,246.11 | 7.05% | 1,784 | 8.20% | 2.34% |
| TRIKALA | 5,069,337.88 | 0.43% | 127 | 0.58% | 2.36% |
| VOIOTIA | 9,830,799.96 | 0.83% | 202 | 0.93% | 2.42% |
| XANTHI | 6,547,207.10 | 0.55% | 231 | 1.06% | 2.52% |
| ZAKYNTHOS | 3,181,136.42 | 0.27% | 59 | 0.27% | 2.27% |
| | 1,189,186,431.60 | 100.0% | 21,750 | 100.0% | 2.18% |

13. Mortgage Payment Frequency

| Payment Frequency | Current Period | | | | Weighted Average Coupon |
|-------------------|-----------------------------------|---------------|-----------------|---------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| Monthly | 1,189,186,431.60 | 100.00% | 26,649 | 100.00% | 2.18% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

14. Interest Payment Type

| Interest Payment Type | Current Period | | | | Weighted Average Coupon |
|--------------------------|-----------------------------------|---------------|-----------------|---------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| ECB Linked | 409,637,726.66 | 34.45% | 9,162 | 34.38% | 1.52% |
| Euribor 1M Linked | 65,641,764.05 | 5.52% | 1,069 | 4.01% | 1.44% |
| Euribor 3M Linked | 232,973,080.48 | 19.59% | 4,191 | 15.73% | 2.40% |
| Fixed | 375,110,279.57 | 31.54% | 8,201 | 30.77% | 2.60% |
| Hellenic Government Bond | 21,597,631.54 | 1.82% | 1,760 | 6.60% | 7.01% |
| Originator Rate | 84,225,949.30 | 7.08% | 2,266 | 8.50% | 2.21% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

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) | 26,281 | 441,271.29 | 1,176,381,613.79 | 98.62% | 98.92% |
| 31-60 days past due | 296 | 149,949.01 | 9,708,864.98 | 1.11% | 0.82% |
| 61-90 days past due | 72 | 57,082.01 | 3,095,952.83 | 0.27% | 0.26% |
| 91+ days past due | 0 | 0.00 | 0.00 | 0.00% | 0.00% |
| | 26,649 | 648,302.31 | 1,189,186,431.60 | 100.0% | 100.0% |

16. Loan Purpose

| Description | Current Period | | | | |
|-------------------|-----------------------------------|---------------|-----------------|---------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Buy Primary | 619,421,214.59 | 52.09% | 14,069 | 52.79% | 2.15% |
| Refinancing loans | 31,847,759.18 | 2.68% | 578 | 2.17% | 2.02% |
| Buy Secondary | 218,846,054.16 | 18.40% | 3,223 | 12.09% | 2.12% |
| Professional use | 10,289,758.53 | 0.87% | 170 | 0.64% | 2.47% |
| Renovating | 308,076,600.96 | 25.91% | 8,567 | 32.15% | 2.26% |
| Other | 705,044.18 | 0.06% | 42 | 0.16% | 6.99% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

17. Subsidized Loans

| Description | Current Period | | | | |
|----------------------|-----------------------------------|---------------|-----------------|---------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Non-Subsidized Loans | 982,982,864.55 | 82.66% | 21,222 | 79.64% | 2.27% |
| Subsidized Loans | 206,203,567.05 | 17.34% | 5,427 | 20.37% | 1.74% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

18. Employment

| Description | Current Period | | | | |
|---------------|-----------------------------------|---------------|-----------------|---------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | Weighted Average Coupon |
| Employed | 652,801,958.37 | 54.89% | 11,276 | 52.92% | 2.11% |
| Self Employed | 194,374,550.35 | 16.35% | 2,570 | 12.06% | 2.21% |
| Unemployed | 69,723,802.28 | 5.86% | 1,645 | 7.72% | 2.44% |
| Retired | 264,382,626.82 | 22.23% | 5,572 | 26.15% | 2.22% |
| N/A | 7,903,493.78 | 0.66% | 244 | 1.15% | 3.27% |
| | 1,189,186,431.60 | 100.0% | 21,307 | 100.0% | 2.18% |

19. Loans to Personnel

| Description | Current Period | | | | |
|------------------|-----------------------------------|---------------|-----------------|---------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Current Employee | 254,946,917.05 | 21.44% | 5,190 | 19.48% | 2.19% |
| Retired Employee | 36,366,637.32 | 3.06% | 913 | 3.43% | 2.17% |
| No Employee | 897,872,877.23 | 75.50% | 20,546 | 77.10% | 2.17% |
| | 1,189,186,431.60 | 100.0% | 26,649 | 100.0% | 2.18% |

* 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.