

Covered Bond Programme I



Monthly Investor Report

May 2016

| Bonds | ISIN | Ratings | | Currency | Initial Principal Balance | Rate of Interest | Final Maturity |
|-----------|--------------|---------|---------|----------|---------------------------|------------------|----------------|
| | | Fitch | Moody's | | | | |
| Series 03 | XS0438753294 | CCC | Caa2 | EUR | 846,200,000.00 | 3.875% | 07-10-2016 |

Summary

| All amounts in EURO | Current | At Issue |
|---|------------------|------------------|
| Reporting Date | 31-05-2016 | 28-11-2008 |
| Portfolio Cut off Date | 31-05-2016 | 31-10-2008 |
| Original Principal Balance | 2.686.807.405,00 | 6.487.231.236,00 |
| Principal Balance | 1.240.523.173,00 | 5.951.630.426,00 |
| Number of Borrowers | 42.727 | 70.301 |
| Number of Loanparts | 48.785 | 94.141 |
| Number of Properties | 43.171 | 72.324 |
| Average Principal Balance (borrower) | 29.033,71 | 82.291,22 |
| Average Principal Balance (parts) | 25.428,37 | 63.220,39 |
| Coupon: Weighted Average | 2,4 | 4,8 |
| Minimum | 1,1 | 3,1 |
| Maximum | 7,3 | 8,1 |
| Weighted Average Loan to Value | 56,80 | 66,60 |
| Weighted Average Loan to Indexed Value | 51,73 | 58,38 |
| Seasoning (years): Weighted Average | 9,68 | 2,10 |
| Original Maturity (years): Weighted Average | 23,28 | 24,92 |
| Remaining Tenor (years): Weighted Average | 13,63 | 22,85 |

Nominal Value Test

All amounts in EURO

| | |
|---|------------------|
| Outstanding Bonds | 846.200.000,00 |
| Negative Carry | 1.495.339,73 |
| Outstanding Accrued Interest on Bonds | 21.233.030,74 |
| Current Outstanding Balance | 1.240.523.172,63 |
| Adjusted Nominal Value Assets * | 1.212.355.238,58 |
| Outstanding Accrued Interest on Assets | 1.072.023,82 |
| Nominal Value Test Current Value ** | 71,57 % |
| <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 | | | | |
|---------------------|-----------------------------------|---------------|-----------------|---------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Other | 59,712,621.88 | 4.81% | 1,583 | 3.25% | 2.39% |
| Standard Amortising | 1,180,810,550.75 | 95.19% | 47,202 | 96.76% | 2.38% |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

2. 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% | 880,309,737.74 | 70.96% | 24,855 | 50.95% | 1.70% |
| 2.5% - 2.99% | 111,294,569.47 | 8.97% | 4,828 | 9.90% | 2.69% |
| 3% - 3.49% | 54,027,207.18 | 4.36% | 3,172 | 6.50% | 3.18% |
| 3.5% - 3.99% | 12,562,434.04 | 1.01% | 337 | 0.69% | 3.70% |
| 4% - 4.49% | 8,998,330.37 | 0.73% | 315 | 0.65% | 4.22% |
| 4.5% - 4.99% | 98,720,302.48 | 7.96% | 11,358 | 23.28% | 4.76% |
| 5% - 5.49% | 27,662,074.62 | 2.23% | 1,729 | 3.54% | 5.32% |
| 5.5% - 5.99% | 32,935,280.43 | 2.65% | 1,244 | 2.55% | 5.66% |
| 6% - 6.49% | 2,618,007.37 | 0.21% | 140 | 0.29% | 6.26% |
| 6.5% - 6.99% | 10,284,675.48 | 0.83% | 658 | 1.35% | 6.60% |
| 7% - 7.49% | 1,110,553.45 | 0.09% | 149 | 0.31% | 7.25% |
| 7.5% - more | 0.00 | 0.00% | 0 | 0.00% | 0.00% |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

3. Origination Year

| Year | Current Period | | | | Weighted Average Coupon |
|------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 1992 | 15,117.08 | 0.00% | 1 | 0.00% | 5.40% |
| 1993 | 1,596.96 | 0.00% | 1 | 0.00% | 4.65% |
| 1994 | 5,542.17 | 0.00% | 2 | 0.00% | 3.43% |
| 1995 | 3,285.10 | 0.00% | 1 | 0.00% | 5.15% |
| 1996 | 116,098.35 | 0.01% | 34 | 0.07% | 4.65% |
| 1997 | 233,039.75 | 0.02% | 37 | 0.08% | 4.65% |
| 1998 | 355,182.37 | 0.03% | 43 | 0.09% | 4.52% |
| 1999 | 3,121,915.82 | 0.25% | 332 | 0.68% | 3.96% |
| 2000 | 5,495,302.48 | 0.44% | 511 | 1.05% | 3.87% |
| 2001 | 23,185,877.35 | 1.87% | 4,255 | 8.72% | 3.52% |
| 2002 | 37,684,324.65 | 3.04% | 5,108 | 10.47% | 3.84% |
| 2003 | 83,177,340.71 | 6.71% | 5,012 | 10.27% | 3.07% |
| 2004 | 141,548,288.49 | 11.41% | 5,526 | 11.33% | 2.54% |
| 2005 | 224,742,751.67 | 18.12% | 6,710 | 13.75% | 2.15% |
| 2006 | 195,179,619.31 | 15.73% | 5,652 | 11.59% | 2.00% |
| 2007 | 210,144,695.28 | 16.94% | 6,271 | 12.85% | 1.77% |
| 2008 | 142,963,705.42 | 11.52% | 4,068 | 8.34% | 2.12% |
| 2009 | 56,008,871.56 | 4.51% | 2,152 | 4.41% | 2.71% |
| 2010 | 36,876,061.28 | 2.97% | 1,312 | 2.69% | 3.50% |
| 2011 | 20,752,827.36 | 1.67% | 608 | 1.25% | 3.86% |
| 2012 | 15,627,626.94 | 1.26% | 313 | 0.64% | 2.68% |
| 2013 | 31,698,611.53 | 2.56% | 562 | 1.15% | 2.79% |
| 2014 | 5,995,426.89 | 0.48% | 126 | 0.26% | 3.24% |
| 2015 | 4,163,104.07 | 0.34% | 105 | 0.22% | 2.35% |
| 2016 | 1,426,960.04 | 0.12% | 43 | 0.09% | 2.31% |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

4. Legal Maturity Year

| Year | Current Period | | | | Weighted Average Coupon |
|------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 2016 | 4,233,186.05 | 0.34% | 3,654 | 7.49% | 3.96% |
| 2017 | 22,213,167.54 | 1.79% | 5,311 | 10.89% | 3.63% |
| 2018 | 34,118,632.77 | 2.75% | 4,032 | 8.26% | 3.63% |
| 2019 | 49,206,142.54 | 3.97% | 3,729 | 7.64% | 3.31% |
| 2020 | 58,620,493.89 | 4.73% | 3,505 | 7.18% | 3.00% |
| 2021 | 56,944,118.56 | 4.59% | 3,113 | 6.38% | 2.83% |
| 2022 | 62,456,470.47 | 5.03% | 2,821 | 5.78% | 2.45% |
| 2023 | 62,201,346.13 | 5.01% | 2,434 | 4.99% | 2.80% |
| 2024 | 77,034,218.63 | 6.21% | 2,573 | 5.27% | 2.56% |
| 2025 | 87,105,939.10 | 7.02% | 2,686 | 5.51% | 2.53% |
| 2026 | 55,912,268.89 | 4.51% | 1,697 | 3.48% | 2.54% |
| 2027 | 39,524,892.89 | 3.19% | 1,101 | 2.26% | 2.12% |
| 2028 | 42,794,290.26 | 3.45% | 1,143 | 2.34% | 2.30% |
| 2029 | 24,608,270.91 | 1.98% | 648 | 1.33% | 2.32% |
| 2030 | 38,901,177.08 | 3.14% | 883 | 1.81% | 1.92% |
| 2031 | 33,175,916.21 | 2.67% | 692 | 1.42% | 1.94% |
| 2032 | 34,693,113.02 | 2.80% | 791 | 1.62% | 1.91% |
| 2033 | 37,043,404.75 | 2.99% | 779 | 1.60% | 2.19% |
| 2034 | 40,371,707.09 | 3.25% | 802 | 1.64% | 2.00% |
| 2035 | 62,210,970.20 | 5.01% | 1,162 | 2.38% | 1.85% |
| 2036 | 41,021,938.90 | 3.31% | 735 | 1.51% | 1.80% |
| 2037 | 37,746,631.16 | 3.04% | 657 | 1.35% | 1.64% |
| 2038 | 23,145,244.92 | 1.87% | 410 | 0.84% | 1.90% |
| 2039 | 9,717,358.23 | 0.78% | 179 | 0.37% | 2.18% |
| 2040 | 12,844,295.95 | 1.04% | 225 | 0.46% | 2.06% |
| 2041 | 15,331,884.83 | 1.24% | 258 | 0.53% | 2.08% |
| 2042 | 13,954,828.13 | 1.12% | 248 | 0.51% | 1.99% |
| 2043 | 16,622,363.01 | 1.34% | 276 | 0.57% | 2.26% |
| 2044 | 10,168,683.76 | 0.82% | 182 | 0.37% | 2.22% |
| 2045 | 13,058,239.03 | 1.05% | 196 | 0.40% | 1.86% |
| 2046 | 22,568,618.89 | 1.82% | 317 | 0.65% | 1.79% |
| 2047 | 21,851,760.29 | 1.76% | 304 | 0.62% | 1.59% |
| 2048 | 15,714,638.88 | 1.27% | 240 | 0.49% | 1.88% |
| 2049 | 7,572,177.00 | 0.61% | 136 | 0.28% | 2.27% |
| 2050 | 10,425,750.62 | 0.84% | 154 | 0.32% | 2.15% |
| 2051 | 8,017,447.25 | 0.65% | 122 | 0.25% | 2.28% |
| 2052 | 6,900,945.99 | 0.56% | 116 | 0.24% | 2.29% |
| 2053 | 5,263,762.11 | 0.42% | 82 | 0.17% | 2.26% |
| 2054 | 2,671,935.16 | 0.22% | 44 | 0.09% | 2.37% |
| 2055 | 3,105,134.46 | 0.25% | 49 | 0.10% | 2.32% |
| 2056 | 2,445,737.00 | 0.20% | 31 | 0.06% | 2.32% |
| 2057 | 4,229,442.60 | 0.34% | 81 | 0.17% | 2.30% |
| 2058 | 4,987,899.03 | 0.40% | 74 | 0.15% | 2.25% |
| 2059 | 3,549,232.06 | 0.29% | 48 | 0.10% | 2.36% |
| 2060 | 3,276,987.89 | 0.26% | 46 | 0.09% | 2.34% |
| 2061 | 960,508.50 | 0.08% | 19 | 0.04% | 2.27% |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

5. Seasoning

| In Years | Current Period | | | | Weighted Average Coupon |
|-------------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| less - 0.5 | 1,500,451.84 | 0.12% | 45 | 0.09% | 2.30% |
| 0.5 - 1.0 | 2,285,585.49 | 0.18% | 53 | 0.11% | 2.35% |
| 1.0 - 1.5 | 2,370,669.07 | 0.19% | 65 | 0.13% | 2.36% |
| 1.5 - 2.0 | 818,876.69 | 0.07% | 17 | 0.03% | 3.05% |
| 2.0 - 2.5 | 6,858,496.12 | 0.55% | 147 | 0.30% | 3.44% |
| 2.5 - 3.0 | 19,766,604.33 | 1.59% | 344 | 0.71% | 2.88% |
| 3.0 - 4.0 | 18,821,981.64 | 1.52% | 356 | 0.73% | 2.52% |
| 4.0 - 5.0 | 14,718,931.96 | 1.19% | 324 | 0.66% | 3.16% |
| 5.0 - 6.0 | 33,482,937.43 | 2.70% | 1,148 | 2.35% | 3.95% |
| 6.0 - 7.0 | 53,409,519.80 | 4.31% | 2,026 | 4.15% | 2.81% |
| 7.0 - 8.0 | 91,859,764.11 | 7.40% | 2,789 | 5.72% | 2.39% |
| 8.0 - 9.0 | 193,888,116.77 | 15.63% | 5,651 | 11.58% | 1.82% |
| 9.0 - 10.0 | 214,039,135.25 | 17.25% | 6,411 | 13.14% | 1.95% |
| more - 10.0 | 586,702,102.13 | 47.29% | 29,409 | 60.28% | 2.53% |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

6. Remaining Tenor

| In Years | Current Period | | | | Weighted Average Coupon |
|-----------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| less - 01 | 1,169,841,365.93 | 94.30% | 45,262 | 92.78% | 2.18% |
| 01-02 | 7,740,435.24 | 0.62% | 674 | 1.38% | 4.79% |
| 02-03 | 8,160,983.00 | 0.66% | 648 | 1.33% | 5.73% |
| 03-04 | 4,671,718.19 | 0.38% | 334 | 0.68% | 6.02% |
| 04-05 | 3,622,286.21 | 0.29% | 212 | 0.43% | 5.77% |
| 05-06 | 9,277,103.28 | 0.75% | 420 | 0.86% | 5.52% |
| 06-07 | 7,064,786.48 | 0.57% | 273 | 0.56% | 5.50% |
| 07-08 | 9,308,125.52 | 0.75% | 340 | 0.70% | 5.62% |
| 08-09 | 5,471,121.47 | 0.44% | 186 | 0.38% | 5.79% |
| 09-10 | 3,439,149.45 | 0.28% | 114 | 0.23% | 5.84% |
| 10-11 | 5,335,866.66 | 0.43% | 159 | 0.33% | 5.71% |
| 11-12 | 2,645,714.22 | 0.21% | 73 | 0.15% | 5.67% |
| 12-13 | 3,389,156.57 | 0.27% | 78 | 0.16% | 5.76% |
| 13-14 | 49,425.45 | 0.00% | 2 | 0.00% | 5.78% |
| 14-15 | | | | | |
| 15-16 | 235,749.31 | 0.02% | 4 | 0.01% | 5.60% |
| 16-17 | | | | | |
| 17-18 | 124,282.88 | 0.01% | 2 | 0.00% | 5.12% |
| 18-19 | | | | | |
| 19-20 | 39,289.51 | 0.00% | 1 | 0.00% | 5.52% |
| 20-21 | | | | | |
| 21-22 | | | | | |
| 22-23 | 27,047.58 | 0.00% | 1 | 0.00% | 5.42% |
| 23-24 | | | | | |
| 24-25 | | | | | |
| 25-26 | | | | | |
| 26-27 | | | | | |
| 27-28 | | | | | |
| 28-29 | | | | | |
| 29-30 | | | | | |
| 30 - more | 79,565.68 | 0.01% | 2 | 0.00% | 3.62% |
| Matured | | | | | |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

7. Loan to Value

| In % | Current Period | | | | Weighted Average Coupon |
|-------------------------|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| average: 56,80 % | | | | | |
| less - 40.00% | 291,682,198.83 | 23.51% | 16,666 | 38.61% | 2.76% |
| 40.01% - 50.00% | 175,878,859.71 | 14.18% | 6,405 | 14.84% | 2.46% |
| 50.01% - 60.00% | 180,716,900.70 | 14.57% | 5,591 | 12.95% | 2.37% |
| 60.01% - 70.00% | 198,893,860.59 | 16.03% | 5,317 | 12.32% | 2.28% |
| 70.01% - 80.00% | 256,786,239.46 | 20.70% | 6,687 | 15.49% | 2.22% |
| 80.01% - 85.00% | 46,246,180.24 | 3.73% | 824 | 1.91% | 1.93% |
| 85.01% - 90.00% | 52,165,326.39 | 4.21% | 907 | 2.10% | 1.82% |
| 90.01% - 95.00% | 17,031,296.68 | 1.37% | 312 | 0.72% | 1.93% |
| 95.01% - 100.00% | 20,270,257.75 | 1.63% | 406 | 0.94% | 2.02% |
| 100.01% - 105.00% | 393,681.59 | 0.03% | 23 | 0.05% | 3.26% |
| 105.01% - 110.00% | 235,090.94 | 0.02% | 14 | 0.03% | 2.92% |
| 110.01% - 115.00% | 149,327.51 | 0.01% | 12 | 0.03% | 4.53% |
| 115.01% - 120.00% | 70,735.09 | 0.01% | 6 | 0.01% | 4.77% |
| 125.01% - 128.00% | 3,217.15 | 0.00% | 1 | 0.00% | 4.77% |
| | 1,240,523,172.63 | 100.0% | 43,171 | 100.0% | 2.38% |

8. Loan to Indexed Value

| In % | Current Period | | | | Weighted Average Coupon |
|-------------------------|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | |
| average: 51,31 % | | | | | |
| less - 40.00% | 478,991,153.64 | 38.61% | 30,408 | 70.44% | 2.89% |
| 40.01% - 50.00% | 135,798,267.40 | 10.95% | 3,305 | 7.66% | 2.40% |
| 50.01% - 60.00% | 144,794,108.25 | 11.67% | 2,767 | 6.41% | 2.15% |
| 60.01% - 70.00% | 126,498,692.33 | 10.20% | 2,129 | 4.93% | 2.03% |
| 70.01% - 80.00% | 125,359,016.94 | 10.11% | 1,865 | 4.32% | 1.96% |
| 80.01% - 85.00% | 55,058,525.75 | 4.44% | 707 | 1.64% | 1.87% |
| 85.01% - 90.00% | 52,983,639.50 | 4.27% | 627 | 1.45% | 1.79% |
| 90.01% - 95.00% | 48,939,036.66 | 3.95% | 575 | 1.33% | 1.81% |
| 95.01% - 100.00% | 39,817,083.36 | 3.21% | 442 | 1.02% | 1.87% |
| 100.01% - 105.00% | 22,249,909.15 | 1.79% | 236 | 0.55% | 1.91% |
| 105.01% - 110.00% | 7,658,263.64 | 0.62% | 90 | 0.21% | 2.21% |
| 110.01% - 115.00% | 1,289,038.87 | 0.10% | 14 | 0.03% | 2.26% |
| 120.01% - 125.00% | 55,720.45 | 0.00% | 1 | 0.00% | 1.32% |
| 128.01% - more | 1,030,716.69 | 0.08% | 5 | 0.01% | 2.09% |
| | 1,240,523,172.63 | 100.0% | 43,171 | 100.0% | 2.38% |

9. Outstanding Notional Amount

| Aggregate Outstanding Notional Amount | Current Period | | | | |
|---|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | Weighted Average Coupon |
| less - 25.000,00 | 267,729,825.18 | 21.58% | 26,255 | 60.82% | 3.25% |
| 25.000,00 - 50.000,00 | 343,274,362.21 | 27.67% | 9,613 | 22.27% | 2.60% |
| 50.000,00 - 75.000,00 | 239,746,539.85 | 19.33% | 3,934 | 9.11% | 2.14% |
| 75.000,00 - 100.000,00 | 151,485,734.35 | 12.21% | 1,783 | 4.13% | 1.86% |
| 100.000,00 - 125.000,00 | 84,863,092.18 | 6.84% | 762 | 1.77% | 1.70% |
| 125.000,00 - 150.000,00 | 44,036,282.32 | 3.55% | 323 | 0.75% | 1.69% |
| 150.000,00 - 175.000,00 | 30,970,058.99 | 2.50% | 193 | 0.45% | 1.63% |
| 175.000,00 - 200.000,00 | 19,869,798.97 | 1.60% | 107 | 0.25% | 1.57% |
| 200.000,00 - 225.000,00 | 14,469,496.51 | 1.17% | 68 | 0.16% | 1.70% |
| 225.000,00 - 250.000,00 | 8,519,679.93 | 0.69% | 36 | 0.08% | 1.66% |
| 250.000,00 - 275.000,00 | 6,541,696.41 | 0.53% | 25 | 0.06% | 1.59% |
| 275.000,00 - 300.000,00 | 4,872,612.71 | 0.39% | 17 | 0.04% | 1.68% |
| 300.000,00 - 325.000,00 | 2,786,017.60 | 0.22% | 9 | 0.02% | 1.49% |
| 325.000,00 - 350.000,00 | 3,030,453.14 | 0.24% | 9 | 0.02% | 1.29% |
| 350.000,00 - 375.000,00 | 723,646.19 | 0.06% | 2 | 0.00% | 1.43% |
| 375.000,00 - 400.000,00 | 3,088,958.37 | 0.25% | 8 | 0.02% | 1.54% |
| 400.000,00 - 425.000,00 | 821,671.97 | 0.07% | 2 | 0.00% | 1.69% |
| 425.000,00 - 450.000,00 | 890,197.09 | 0.07% | 2 | 0.00% | 1.12% |
| 450.000,00 - 475.000,00 | 1,369,105.86 | 0.11% | 3 | 0.01% | 1.32% |
| 475.000,00 - 500.000,00 | 3,364,140.53 | 0.27% | 7 | 0.02% | 1.70% |
| 500.000,00 - 600.000,00 | 3,883,663.07 | 0.31% | 7 | 0.02% | 1.50% |
| 600.000,00 - 700.000,00 | 3,249,742.93 | 0.26% | 5 | 0.01% | 1.73% |
| 700.000,00 - 800.000,00 | | | | | |
| 800.000,00 - 900.000,00 | | | | | |
| 900.000,00 - 1.000.000,00 | 936,396.27 | 0.08% | 1 | 0.00% | 1.12% |
| 1.000.000,00 - 1.250.000,00 | | | | | |
| 1.250.000,00 - 1.500.000,00 | | | | | |
| 1.500.000,00 - more | | | | | |
| | 1,240,523,172.63 | 100.0% | 43,171 | 100.0% | 2.38% |

10. Property Description

| Description | Current Period | | | | |
|--|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | Weighted Average Coupon |
| Other real estate | 729,925.58 | 0.06% | 28 | 0.07% | 2.85% |
| Partial Professional Use | 32,499,759.79 | 2.62% | 611 | 1.42% | 1.96% |
| Professional use with recourse to the borrower | 419,185.52 | 0.03% | 6 | 0.01% | 2.29% |
| Residential (Flat/Apartment) | 1,144,892,054.90 | 92.29% | 40,710 | 94.30% | 2.38% |
| Residential (House, detached or semi-detached) | 61,982,246.84 | 5.00% | 1,816 | 4.21% | 2.57% |
| | 1,240,523,172.63 | 100.0% | 43,171 | 100.0% | 2.38% |

11. Geography

| Province | Current Period | | | | |
|-----------------|---|---------------|---------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Properties | % of Total | Weighted Average Coupon |
| ACHAIA | 43,873,351.92 | 3.54% | 1,567 | 3.63% | 2.34% |
| AITOLOAKARNANIA | 17,882,036.90 | 1.44% | 737 | 1.71% | 2.61% |
| ARGOLIDA | 11,500,821.58 | 0.93% | 410 | 0.95% | 2.49% |
| ARKADIA | 7,304,654.47 | 0.59% | 270 | 0.63% | 2.64% |
| ARTA | 3,957,448.34 | 0.32% | 198 | 0.46% | 2.54% |
| ATTICA | 559,978,484.22 | 45.14% | 18,167 | 42.08% | 2.34% |
| CHALKIDIKI | 13,158,258.76 | 1.06% | 490 | 1.14% | 2.58% |
| CHANIA | 16,799,298.38 | 1.35% | 469 | 1.09% | 2.23% |
| CHIOS | 8,040,931.97 | 0.65% | 294 | 0.68% | 2.69% |
| CORFU | 10,865,699.80 | 0.88% | 367 | 0.85% | 2.40% |
| DODEKANISA | 39,543,475.99 | 3.19% | 936 | 2.17% | 2.24% |
| DRAMA | 6,641,864.26 | 0.54% | 251 | 0.58% | 2.39% |
| EVOIA | 16,883,343.91 | 1.36% | 706 | 1.64% | 2.84% |
| EVKITANIA | 1,355,632.96 | 0.11% | 64 | 0.15% | 3.47% |
| EVROS | 12,698,945.66 | 1.02% | 588 | 1.36% | 2.68% |
| FLORINA | 3,675,248.32 | 0.30% | 152 | 0.35% | 2.59% |
| FOKIDA | 3,031,663.86 | 0.24% | 120 | 0.28% | 2.78% |
| FTHIOTIDA | 16,903,049.84 | 1.36% | 758 | 1.76% | 2.64% |
| GREVENA | 3,800,015.83 | 0.31% | 141 | 0.33% | 2.57% |
| HERAKLION | 18,733,981.74 | 1.51% | 573 | 1.33% | 2.26% |
| ILEIA | 15,810,582.02 | 1.28% | 584 | 1.35% | 2.46% |
| IMATHIA | 7,937,582.05 | 0.64% | 309 | 0.72% | 2.45% |
| IOANNINA | 19,613,800.07 | 1.58% | 679 | 1.57% | 2.18% |
| KARDITSA | 12,237,318.64 | 0.99% | 551 | 1.28% | 2.37% |
| KASTORIA | 3,997,067.77 | 0.32% | 175 | 0.41% | 2.65% |
| KAVALA | 12,170,489.54 | 0.98% | 428 | 0.99% | 2.31% |
| KEFALLONIA | 5,527,754.28 | 0.45% | 182 | 0.42% | 2.67% |
| KILKIS | 7,293,608.78 | 0.59% | 315 | 0.73% | 2.37% |
| KORINTHIA | 12,683,362.41 | 1.02% | 473 | 1.10% | 2.42% |
| KOZANI | 11,244,711.27 | 0.91% | 444 | 1.03% | 2.55% |
| KYKLADES | 18,786,551.99 | 1.51% | 485 | 1.12% | 2.06% |
| LAKONIA | 9,653,813.99 | 0.78% | 363 | 0.84% | 2.44% |
| LARISA | 24,921,405.76 | 2.01% | 1,029 | 2.38% | 2.41% |
| LASITHI | 8,965,731.27 | 0.72% | 291 | 0.67% | 2.06% |
| LEFKADA | 3,209,314.49 | 0.26% | 112 | 0.26% | 2.37% |
| LESBOS | 16,505,643.29 | 1.33% | 541 | 1.25% | 2.60% |
| MAGNESIA | 19,549,942.99 | 1.58% | 755 | 1.75% | 2.45% |
| MESSINIA | 11,697,093.04 | 0.94% | 503 | 1.17% | 2.57% |
| PELLA | 9,890,649.07 | 0.80% | 400 | 0.93% | 2.06% |
| PIERIA | 13,602,597.51 | 1.10% | 478 | 1.11% | 2.21% |
| PREVEZA | 8,534,545.42 | 0.69% | 318 | 0.74% | 2.45% |
| RETHYMNO | 15,264,968.92 | 1.23% | 506 | 1.17% | 2.38% |
| RODOPI | 9,159,674.60 | 0.74% | 385 | 0.89% | 2.23% |
| SAMOS | 6,008,433.49 | 0.48% | 230 | 0.53% | 2.77% |
| SERRES | 6,174,578.78 | 0.50% | 276 | 0.64% | 2.77% |
| THESSALONIKI | 6,422,507.10 | 0.52% | 236 | 0.55% | 2.23% |
| THESSALONIKI | 92,900,239.52 | 7.49% | 3,351 | 7.76% | 2.29% |
| TRIKALA | 8,595,991.32 | 0.69% | 390 | 0.90% | 2.53% |
| VOIOTIA | 11,499,337.94 | 0.93% | 554 | 1.28% | 2.90% |
| XANTHI | 7,884,317.94 | 0.64% | 402 | 0.93% | 2.57% |
| ZAKYNTHOS | 6,151,348.66 | 0.50% | 168 | 0.39% | 2.13% |
| TOTAL | 1,240,523,172.63 | 100.0% | 43,171 | 100.0% | 2.38% |

12. Mortgage Payment Frequency

| Payment Frequency | Current Period | | | | |
|-------------------|-----------------------------------|---------------|-----------------|---------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Monthly | 1,240,523,172.63 | 100.00% | 48,785 | 100.00% | 2.38% |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

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 | 682,420,328.55 | 55.01% | 22,472 | 46.06% | 1.76% |
| Euribor 1M Linked | 106,802,792.29 | 8.61% | 2,873 | 5.89% | 1.51% |
| Euribor 3M Linked | 283,349,776.43 | 22.84% | 8,240 | 16.89% | 2.55% |
| Fixed | 75,770,735.00 | 6.11% | 4,038 | 8.28% | 5.60% |
| Originator Rate | 92,179,540.36 | 7.43% | 11,162 | 22.88% | 4.77% |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

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) | 47,284 | 1,028,392.15 | 1,189,870,252.46 | 96.92% | 95.92% |
| 31-60 days past due | 1,150 | 502,965.72 | 38,509,785.82 | 2.36% | 3.10% |
| 61-90 days past due | 351 | 259,353.60 | 12,143,134.35 | 0.72% | 0.98% |
| 91+ days past due | 0 | 0.00 | 0.00 | 0.00% | 0.00% |
| | 48,785 | 1,790,711.47 | 1,240,523,172.63 | 100.0% | 100.0% |

15. Loan Purpose

| Description | Current Period | | | | Weighted Average Coupon |
|-------------------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| Buy Primary | 400,535,266.21 | 32.29% | 16,325 | 33.46% | 2.54% |
| Refinancing loans | 146,167,550.44 | 11.78% | 3,229 | 6.62% | 2.21% |
| Buy Secondary | 240,029,932.88 | 19.35% | 7,288 | 14.94% | 2.12% |
| Professional use | 12,591,826.19 | 1.02% | 336 | 0.69% | 2.09% |
| Renovating | 441,188,240.88 | 35.56% | 21,604 | 44.28% | 2.44% |
| Other | 10,356.03 | 0.00% | 3 | 0.01% | 4.92% |
| | 1,240,523,172.63 | 100.0% | 48,785 | 100.0% | 2.38% |

16. Employment

| Description | Current Period | | | | |
|---------------|---|---------------|--------------------|---------------|-------------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | Weighted Average Coupon |
| Employed | 516,527,358.10 | 41.64% | 17,805 | 41.67% | 2.43% |
| Self Employed | 348,808,478.02 | 28.12% | 8,694 | 20.35% | 2.15% |
| Unemployed | 116,623,272.48 | 9.40% | 4,339 | 10.16% | 2.44% |
| Retired | 238,397,314.61 | 19.22% | 10,808 | 25.30% | 2.52% |
| N/A | 20,166,749.42 | 1.63% | 1,081 | 2.53% | 2.97% |
| | 1,240,523,172.63 | 100.% | 42,727 | 100.% | 2.38% |

* 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.