

# **Covered Bond Programme I**



## **Monthly Investor Report**

**June 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	30-06-2017	28-11-2008
Portfolio Cut off Date	30-06-2017	31-10-2008
Original Principal Balance	3.598.954.880,00	6.487.231.236,00
Principal Balance	2.231.227.721,54	5.951.630.426,00
Number of Borrowers	38.377	70.301
Number of Loanparts	50.189	94.141
Number of Properties	39.287	72.324
Average Principal Balance (borrower)	58.141,23	82.291,22
Average Principal Balance (parts)	44.456,51	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	65,01	66,60
Weighted Average Loan to Indexed Value	74,35	58,38
Seasoning (years): Weighted Average	9,25	2,10
Original Maturity (years): Weighted Average	26,35	24,92
Remaining Tenor (years): Weighted Average	17,13	22,85

**Nominal Value Test**

All amounts in EURO

Outstanding Bonds	1.500.000.000,00
Negative Carry	1.993.150,68
Outstanding Accrued Interest on Bonds	10.911.250
Current Outstanding Balance	2.231.227.721,54
Adjusted Nominal Value Assets *	2.041.873.506,22
Outstanding Accrued Interest on Assets	1.981.479,3
Nominal Value Test Current Value **	74,00%
<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	307,549,616.11	13.78%	7,665	15.27%	2.61%
Standard Amortising	1,923,678,105.43	86.22%	42,524	84.73%	2.07%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</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%	1,811,765,674.35	81.20%	38,685	77.08%	1.78%
2.5% - 2.99%	178,675,389.78	8.01%	4,113	8.20%	2.73%
3% - 3.49%	85,109,522.19	3.81%	2,093	4.17%	3.22%
3.5% - 3.99%	41,065,937.76	1.84%	727	1.45%	3.67%
4% - 4.49%	19,461,563.79	0.87%	361	0.72%	4.19%
4.5% - 4.99%	21,739,966.66	0.97%	1,084	2.16%	4.73%
5% - 5.49%	9,742,759.98	0.44%	317	0.63%	5.28%
5.5% - 5.99%	26,547,241.25	1.19%	808	1.61%	5.70%
6% - 6.49%	4,665,333.21	0.21%	103	0.21%	6.23%
6.5% - 6.99%	7,141,460.49	0.32%	551	1.10%	6.69%
7% - 7.49%	19,726,313.58	0.88%	1,154	2.30%	7.07%
7.5% - more	5,586,558.50	0.25%	193	0.38%	8.63%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</b>

### 3. Origination Year

Year	Current Period				weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
Prior to 1992	109,439.88	0.00%	52	0.10%	2.65%
1992	2,724.84	0.00%	2	0.00%	1.90%
1993	15,371.42	0.00%	9	0.02%	2.72%
1994	1,302.70	0.00%	4	0.01%	0.76%
1995	2,602.55	0.00%	6	0.01%	0.00%
1996	86,724.58	0.00%	22	0.04%	2.59%
1997	104,509.17	0.00%	16	0.03%	2.65%
1998	211,877.10	0.01%	33	0.07%	2.57%
1999	1,143,006.08	0.05%	119	0.24%	2.59%
2000	2,864,770.51	0.13%	236	0.47%	2.41%
2001	10,489,004.72	0.47%	699	1.39%	2.47%
2002	20,168,851.95	0.90%	959	1.91%	2.40%
2003	50,642,617.63	2.27%	2,732	5.44%	2.82%
2004	99,428,794.27	4.46%	3,111	6.20%	2.21%
2005	252,126,585.72	11.30%	5,848	11.65%	2.08%
2006	291,363,962.49	13.06%	6,119	12.19%	1.93%
2007	326,025,400.63	14.61%	6,793	13.53%	1.73%
2008	326,185,021.71	14.62%	6,895	13.74%	1.91%
2009	381,034,400.58	17.08%	7,192	14.33%	2.20%
2010	263,654,852.48	11.82%	4,886	9.74%	2.41%
2011	70,197,563.93	3.15%	1,577	3.14%	3.13%
2012	31,250,205.84	1.40%	733	1.46%	2.72%
2013	41,114,219.83	1.84%	886	1.77%	2.63%
2014	20,628,683.02	0.92%	430	0.86%	2.68%
2015	18,156,870.07	0.81%	380	0.76%	2.78%
2016	15,254,376.46	0.68%	257	0.51%	2.64%
2017	8,963,981.38	0.40%	193	0.38%	3.27%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</b>

**4. Legal Maturity Year**

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2017	1,408.99	0.00%	4	0.01%	4.75%
2018	5,554,065.02	0.25%	1,480	2.95%	3.37%
2019	11,015,804.53	0.49%	1,341	2.67%	2.89%
2020	17,367,529.23	0.78%	1,408	2.81%	2.57%
2021	23,210,225.94	1.04%	1,638	3.26%	2.59%
2022	32,310,675.35	1.45%	1,776	3.54%	2.28%
2023	61,130,592.53	2.74%	2,460	4.90%	2.08%
2024	93,171,177.53	4.18%	2,863	5.70%	1.89%
2025	97,566,231.01	4.37%	3,007	5.99%	2.23%
2026	51,752,384.87	2.32%	1,802	3.59%	2.38%
2027	67,227,042.94	3.01%	1,995	3.97%	2.63%
2028	69,234,175.78	3.10%	1,683	3.35%	2.37%
2029	73,815,550.00	3.31%	1,732	3.45%	2.45%
2030	92,661,945.96	4.15%	1,999	3.98%	2.32%
2031	72,989,136.87	3.27%	1,495	2.98%	2.11%
2032	75,249,294.66	3.37%	1,588	3.16%	2.01%
2033	78,231,318.92	3.51%	1,497	2.98%	2.11%
2034	107,675,891.53	4.83%	1,987	3.96%	2.12%
2035	155,916,490.18	6.99%	2,730	5.44%	1.99%
2036	116,527,168.22	5.22%	1,922	3.83%	1.93%
2037	102,442,942.55	4.59%	1,830	3.65%	1.75%
2038	89,063,937.50	3.99%	1,490	2.97%	1.88%
2039	102,407,492.05	4.59%	1,557	3.10%	2.21%
2040	94,083,780.14	4.22%	1,441	2.87%	2.30%
2041	83,324,188.23	3.73%	1,298	2.59%	2.28%
2042	69,144,355.84	3.10%	1,053	2.10%	1.96%
2043	58,940,452.92	2.64%	862	1.72%	2.09%
2044	60,979,859.72	2.73%	827	1.65%	2.26%
2045	55,255,233.10	2.48%	678	1.35%	2.24%
2046	46,537,091.76	2.09%	593	1.18%	1.93%
2047	51,320,972.73	2.30%	622	1.24%	1.90%
2048	32,721,304.92	1.47%	424	0.84%	1.99%
2049	21,514,202.40	0.96%	277	0.55%	2.24%
2050	20,096,501.16	0.90%	250	0.50%	2.34%
2051	10,986,911.55	0.49%	133	0.26%	2.57%
2052	6,207,735.78	0.28%	110	0.22%	2.27%
2053	4,569,373.56	0.20%	63	0.13%	2.21%
2054	2,958,765.61	0.13%	42	0.08%	2.43%
2055	2,364,877.35	0.11%	37	0.07%	2.37%
2056	2,968,036.46	0.13%	29	0.06%	2.47%
2057	2,131,421.11	0.10%	39	0.08%	2.20%
2058	2,251,514.00	0.10%	38	0.08%	2.31%
2059	2,373,557.16	0.11%	31	0.06%	2.31%
2060	2,452,022.24	0.11%	34	0.07%	2.47%
2061	1,459,307.97	0.07%	23	0.05%	3.02%
2062	63,773.67	0.00%	1	0.00%	2.12%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</b>

**5. Seasoning**

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 0.5	8,963,981.38	0.40%	193	0.38%	3.27%
0.5 - 1.0	6,253,629.36	0.28%	108	0.22%	2.51%
1.0 - 1.5	9,041,764.47	0.41%	150	0.30%	2.72%
1.5 - 2.0	8,648,509.05	0.39%	181	0.36%	2.68%
2.0 - 2.5	9,624,963.46	0.43%	202	0.40%	2.87%
2.5 - 3.0	8,737,252.21	0.39%	190	0.38%	2.82%
3.0 - 4.0	31,145,608.33	1.40%	625	1.25%	2.57%
4.0 - 5.0	37,341,789.29	1.67%	893	1.78%	2.59%
5.0 - 6.0	39,908,112.47	1.79%	910	1.81%	3.00%
6.0 - 7.0	136,899,832.21	6.14%	2,735	5.45%	2.86%
7.0 - 8.0	394,338,136.54	17.67%	7,292	14.53%	2.24%
8.0 - 9.0	331,862,302.00	14.87%	6,718	13.39%	2.09%
9.0 - 10.0	321,288,355.77	14.40%	6,721	13.39%	1.77%
more - 10.0	887,173,485.00	39.76%	23,271	46.37%	2.04%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</b>

### 6. Remaining Tenor

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 01	1,848,167,744.71	82.83%	40,222	80.14%	2.07%
01-02	6,103,042.68	0.27%	317	0.63%	5.01%
02-03	323,687,472.56	14.51%	6,927	13.80%	2.15%
03-04	2,225,677.52	0.10%	159	0.32%	5.25%
04-05	2,827,226.17	0.13%	261	0.52%	5.06%
05-06	2,208,737.56	0.10%	267	0.53%	4.94%
06-07	4,678,460.76	0.21%	338	0.67%	5.13%
07-08	2,271,188.97	0.10%	258	0.51%	5.23%
08-09	2,157,631.19	0.10%	217	0.43%	4.17%
09-10	4,551,391.55	0.20%	350	0.70%	4.70%
10-11	3,497,019.43	0.16%	245	0.49%	4.73%
11-12	6,244,782.36	0.28%	162	0.32%	5.23%
12-13	3,039,315.29	0.14%	76	0.15%	4.42%
13-14	1,551,340.78	0.07%	45	0.09%	3.92%
14-15	1,630,115.40	0.07%	47	0.09%	3.85%
15-16	1,265,680.20	0.06%	29	0.06%	3.07%
16-17	602,939.19	0.03%	19	0.04%	2.98%
17-18	1,034,189.60	0.05%	25	0.05%	2.99%
18-19	1,729,711.35	0.08%	29	0.06%	2.95%
19-20	1,760,056.48	0.08%	34	0.07%	3.03%
20-21	1,206,700.49	0.05%	19	0.04%	3.05%
21-22	958,151.39	0.04%	22	0.04%	2.99%
22-23	1,632,543.65	0.07%	26	0.05%	3.07%
23-24	677,229.90	0.03%	13	0.03%	2.91%
24-25	927,045.52	0.04%	15	0.03%	3.08%
25-26	410,741.92	0.02%	8	0.02%	3.20%
26-27	717,137.00	0.03%	15	0.03%	3.12%
27-28	1,251,663.99	0.06%	12	0.02%	2.63%
28-29	882,103.96	0.04%	15	0.03%	2.41%
29-30					
30 - more	1,330,679.97	0.06%	17	0.03%	3.14%
Matured					
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</b>

### 7. Loan to Value

In %	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	
<b>average: 65,01 %</b>					
less - 40.00%	294,687,432.99	13.21%	8,892	22.63%	2.40%
40.01% - 50.00%	216,361,031.67	9.70%	4,440	11.30%	2.25%
50.01% - 60.00%	272,465,926.27	12.21%	4,721	12.02%	2.20%
60.01% - 70.00%	410,642,090.52	18.40%	6,453	16.43%	2.21%
70.01% - 80.00%	588,305,813.55	26.37%	8,771	22.33%	2.04%
80.01% - 85.00%	158,872,483.21	7.12%	1,983	5.05%	1.97%
85.01% - 90.00%	146,964,203.21	6.59%	1,885	4.80%	1.81%
90.01% - 95.00%	54,371,756.73	2.44%	698	1.78%	1.96%
95.01% - 100.00%	61,463,238.69	2.75%	1,039	2.64%	2.23%
100.01% - 105.00%	8,793,378.27	0.39%	156	0.40%	2.33%
105.01% - 110.00%	7,356,091.81	0.33%	105	0.27%	2.13%
110.01% - 115.00%	6,009,675.65	0.27%	81	0.21%	2.61%
115.01% - 120.00%	4,758,182.12	0.21%	59	0.15%	2.29%
128.01% - more	176,416.85	0.01%	4	0.01%	2.67%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>39,287</b>	<b>100.0%</b>	<b>2.15%</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: 74,35 %</b>					
less - 40.00%	324,459,042.38	14.54%	13,053	33.23%	2.43%
40.01% - 50.00%	165,435,244.98	7.41%	3,413	8.69%	2.25%
50.01% - 60.00%	184,506,924.07	8.27%	3,356	8.54%	2.23%
60.01% - 70.00%	205,429,233.56	9.21%	3,263	8.31%	2.16%
70.01% - 80.00%	216,635,535.79	9.71%	3,068	7.81%	2.13%
80.01% - 85.00%	192,929,764.24	8.65%	2,554	6.50%	2.09%
85.01% - 90.00%	182,210,727.03	8.17%	2,276	5.79%	2.06%
90.01% - 95.00%	170,951,362.17	7.66%	2,002	5.10%	2.06%
95.01% - 100.00%	148,474,868.59	6.65%	1,665	4.24%	2.01%
100.01% - 105.00%	130,751,730.47	5.86%	1,426	3.63%	2.05%
105.01% - 110.00%	127,212,882.73	5.70%	1,304	3.32%	2.01%
110.01% - 115.00%	98,667,395.54	4.42%	1,041	2.65%	2.01%
115.01% - 120.00%	82,067,267.70	3.68%	833	2.12%	1.92%
120.01% - 125.00%	273,850.50	0.01%	4	0.01%	1.74%
128.01% - more	1,221,891.79	0.05%	29	0.07%	1.78%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>39,287</b>	<b>100.0%</b>	<b>2.15%</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	140,753,469.45	6.31%	11,046	28.12%	2.75%
25.000,00 - 50.000,00	425,523,702.12	19.07%	11,437	29.11%	2.37%
50.000,00 - 75.000,00	452,020,936.90	20.26%	7,318	18.63%	2.14%
75.000,00 - 100.000,00	366,668,715.57	16.43%	4,270	10.87%	2.09%
100.000,00 - 125.000,00	241,166,196.41	10.81%	2,170	5.52%	2.01%
125.000,00 - 150.000,00	152,195,707.06	6.82%	1,119	2.85%	2.00%
150.000,00 - 175.000,00	109,263,790.40	4.90%	678	1.73%	1.97%
175.000,00 - 200.000,00	65,775,337.98	2.95%	354	0.90%	1.90%
200.000,00 - 225.000,00	52,605,705.27	2.36%	249	0.63%	1.95%
225.000,00 - 250.000,00	39,921,159.12	1.79%	168	0.43%	1.87%
250.000,00 - 275.000,00	28,968,446.27	1.30%	111	0.28%	1.96%
275.000,00 - 300.000,00	23,219,205.70	1.04%	81	0.21%	1.79%
300.000,00 - 325.000,00	16,133,176.79	0.72%	52	0.13%	1.74%
325.000,00 - 350.000,00	12,137,544.86	0.54%	36	0.09%	1.92%
350.000,00 - 375.000,00	11,625,807.38	0.52%	32	0.08%	1.79%
375.000,00 - 400.000,00	10,101,931.34	0.45%	26	0.07%	2.33%
400.000,00 - 425.000,00	9,411,893.08	0.42%	23	0.06%	1.79%
425.000,00 - 450.000,00	6,983,606.84	0.31%	16	0.04%	2.09%
450.000,00 - 475.000,00	9,264,566.09	0.42%	20	0.05%	2.11%
475.000,00 - 500.000,00	6,847,185.20	0.31%	14	0.04%	2.09%
500.000,00 - 600.000,00	12,839,788.51	0.58%	24	0.06%	1.86%
600.000,00 - 700.000,00	11,641,529.78	0.52%	18	0.05%	1.71%
700.000,00 - 800.000,00	5,228,561.14	0.23%	7	0.02%	1.64%
800.000,00 - 900.000,00	3,497,097.91	0.16%	4	0.01%	2.08%
900.000,00 - 1.000.000,00	2,829,080.78	0.13%	3	0.01%	1.32%
1.000.000,00 - 1.250.000,00	5,811,684.01	0.26%	5	0.01%	2.57%
1.250.000,00 - 1.500.000,00	6,840,817.36	0.31%	5	0.01%	2.37%
1.500.000,00 - more	1,951,078.22	0.09%	1	0.00%	0.92%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>39,287</b>	<b>100.0%</b>	<b>2.15%</b>

### 10. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Properties	% of Total	
Other real estate	63,852,981.72	2.86%	1,685	4.29%	2.28%
Partial Professional Use	152,901,849.43	6.85%	2,282	5.81%	2.24%
Professional use with recourse to the borrower	6,435,789.69	0.29%	86	0.22%	2.23%
Residential (Flat/Apartment)	1,803,770,290.79	80.84%	32,328	82.29%	2.12%
Residential (House, detached or semi-detached)	204,266,809.91	9.15%	2,906	7.40%	2.29%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>39,287</b>	<b>100.0%</b>	<b>2.15%</b>

### 11. Geography

Province	Aggregate Outstanding Not. Amount	Current Period		Weighted Average Coupon	
		% of Total	Nr of Properties		% of Total
ACHAIA	65,978,348.16	2.96%	1,379	3.51%	2.21%
AITOLOAKARNANIA	27,063,018.94	1.21%	556	1.42%	2.30%
ARGOLIDA	16,779,799.38	0.75%	312	0.79%	2.23%
ARKADIA	14,297,316.19	0.64%	257	0.65%	2.21%
ARTA	5,216,143.54	0.23%	116	0.30%	2.15%
ATTICA	1,137,896,996.31	51.00%	18,164	46.23%	2.08%
CHALKIDIKI	16,617,725.53	0.74%	365	0.93%	2.29%
CHANIA	35,536,543.62	1.59%	559	1.42%	2.15%
CHIOS	13,141,140.12	0.59%	223	0.57%	2.37%
CORFU	17,927,722.63	0.80%	341	0.87%	2.24%
DODEKANISA	63,107,784.64	2.83%	922	2.35%	2.09%
DRAMA	12,359,998.39	0.55%	298	0.76%	2.25%
EVOIA	27,868,512.22	1.25%	559	1.42%	2.34%
EVKITANIA	1,597,233.22	0.07%	35	0.09%	3.03%
EVROS	19,993,523.20	0.90%	460	1.17%	2.46%
FLORINA	4,183,211.30	0.19%	91	0.23%	2.14%
FOKIDA	3,016,478.77	0.14%	79	0.20%	2.56%
FTHIOTIDA	24,283,362.33	1.09%	516	1.31%	2.22%
GREVENA	4,453,844.78	0.20%	105	0.27%	2.23%
HERAKLION	36,729,095.70	1.65%	596	1.52%	2.06%
ILEIA	20,051,080.84	0.90%	465	1.18%	2.29%
IMATHIA	10,600,031.95	0.48%	243	0.62%	2.37%
IOANNINA	32,983,125.08	1.48%	634	1.61%	2.05%
KARDITSA	13,840,840.58	0.62%	344	0.88%	2.33%
KASTORIA	5,091,644.05	0.23%	100	0.25%	2.34%
KAVALA	17,591,415.72	0.79%	348	0.89%	2.18%
KEFALLONIA	11,532,178.15	0.52%	185	0.47%	2.06%
KILKIS	9,764,416.80	0.44%	225	0.57%	2.29%
KORINTHIA	25,587,762.04	1.15%	441	1.12%	2.02%
KOZANI	18,350,806.31	0.82%	403	1.03%	2.15%
KYKLADES	29,593,754.17	1.33%	391	1.00%	2.09%
LAKONIA	16,141,144.88	0.72%	319	0.81%	2.18%
LARISA	46,801,286.09	2.10%	978	2.49%	2.21%
LASITHI	18,430,362.60	0.83%	285	0.73%	1.87%
LEFKADA	4,147,414.94	0.19%	97	0.25%	2.29%
LESBOS	23,347,894.08	1.05%	425	1.08%	2.33%
MAGNESIA	33,398,963.04	1.50%	638	1.62%	2.27%
MESSINIA	22,538,242.18	1.01%	408	1.04%	2.28%
PELLA	13,215,150.39	0.59%	304	0.77%	2.40%
PIERIA	18,625,586.82	0.83%	381	0.97%	2.32%
PREVEZA	14,055,527.98	0.63%	259	0.66%	2.05%
RETHYMNO	22,733,679.86	1.02%	367	0.93%	2.09%
RODOPI	12,358,620.13	0.55%	314	0.80%	2.42%
SAMOS	11,174,762.86	0.50%	186	0.47%	2.10%
SERRES	10,384,755.23	0.47%	247	0.63%	2.47%
THESPROTIA	6,324,984.50	0.28%	114	0.29%	2.15%
THESSALONIKI	165,240,121.66	7.41%	3,087	7.86%	2.21%
TRIKALA	12,133,681.35	0.54%	291	0.74%	2.31%
VOIOTIA	15,252,655.35	0.68%	340	0.87%	2.36%
XANTHI	12,970,159.07	0.58%	385	0.98%	2.36%
ZAKYNTHOS	8,917,873.87	0.40%	150	0.38%	2.10%
<b>TOTAL</b>	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>39,287</b>	<b>100.0%</b>	<b>2.15%</b>

### 12. Mortgage Payment Frequency

Payment Frequency	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
Monthly	2,231,227,721.54	100.00%	50,189	100.00%	2.15%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</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	840,370,703.07	37.66%	17,749	35.36%	1.57%
Euribor 1M Linked	167,969,454.08	7.53%	3,116	6.21%	1.54%
Euribor 3M Linked	727,565,679.76	32.61%	14,623	29.14%	2.53%
Fixed	384,885,273.79	17.25%	10,032	19.99%	2.50%
Hellenic Government Bond	20,425,834.33	0.92%	1,491	2.97%	7.01%
Originator Rate	90,010,776.51	4.03%	3,178	6.33%	2.92%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</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)	49,716	990,235.33	2,216,774,465.21	99.06%	99.35%
31-60 days past due	363	171,033.00	11,851,341.30	0.72%	0.53%
61-90 days past due	110	68,305.26	2,601,915.03	0.22%	0.12%
91+ days past due	0	0.00	0.00	0.00%	0.00%
	<b>50,189</b>	<b>1,229,573.59</b>	<b>2,231,227,721.54</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	986,524,846.48	44.21%	21,528	42.89%	2.11%
Refinancing loans	134,278,843.83	6.02%	4,197	8.36%	2.12%
Buy Secondary	487,713,921.63	21.86%	7,577	15.10%	2.03%
Professional use	50,499,202.54	2.26%	839	1.67%	2.52%
Renovating	563,105,610.39	25.24%	15,833	31.55%	2.20%
Other	9,105,296.67	0.41%	215	0.43%	7.41%
	<b>2,231,227,721.54</b>	<b>100.0%</b>	<b>50,189</b>	<b>100.0%</b>	<b>2.15%</b>

### 16. Employment

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Employed	1,075,930,508.68	48.22%	18,164	47.33%	2.09%
Self Employed	544,141,308.41	24.39%	7,250	18.89%	2.14%
Unemployed	157,275,690.67	7.05%	3,386	8.82%	2.29%
Retired	439,098,333.82	19.68%	9,266	24.14%	2.22%
N/A	14,781,879.96	0.66%	311	0.81%	2.55%
	<b>2,231,227,721.54</b>	<b>100.%</b>	<b>38,377</b>	<b>100.%</b>	<b>2.15%</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.