

BANK OF CYPRUS OUTSTANDING COVERED BONDS INFORMATION

Covered Bonds with residential loans as primary assets

650.000.000

Covered Bonds with commercial loans as primary assets

0

Covered Bonds with maritime loans as primary assets

0

Covered Bonds with public claims loans as primary assets

0

Covered Bonds with residential loans as primary assets

Value of the Cover Pool on the basis of:

(i) basic cover

650.070.424

(ii) supervisory overcollateralisation

32.825.200

(iii) contractual overcollateralisation

274.888.333

Maturity table for Covered Bonds and the corresponding Cover Pool

Covered Bonds (value)

Cover Pool (value)

≤1 year €	1<years≤2 €	2<years≤3 €	3<years≤4 €	4<years≤5 €	5<years≤10 €	>10 years €	Total €
0	0	0	650.000.000	0	0	0	650.000.000
2.280.387	5.920.511	11.422.470	16.366.214	19.854.321	169.959.168	781.048.322	1.006.851.392

Total amount of claims from hedging contracts

0

Percentage to the value of basic overcollateralisation

0,00%

Total amount of obligations from hedging contracts

0

Percentage to the total Cover Pool obligations

0,00%

Supplementary Assets counted in the Basic Cover

0

Percentage of supplementary assets counted in the

Basic Cover to the total value of the Basic Cover

0,00%

Table of residential loans of the Cover Pool collateralising the Covered Bonds on the basis of value and geographical distribution of the underlying mortgaged properties

Location of mortgaged properties

Cyprus

Value≤€300.000		300.000<Value≤€1.000.000		1.000.000<Value≤€5.000.000		Value>€5.000.000	
Number of primary assets	Total Value in €	Number of primary assets	Total Value in €	Number of primary assets	Total Value in €	Number of primary assets	Total Value in €
14.426	906.483.768	237	95.045.607	3	5.322.017	0	0

Table of residential loans in arrears of the Cover Pool collateralising the Covered Bonds on the basis of the geographical distribution of the underluing mortgaged properties

Location of mortgaged properties

Cyprus

Total value of loans in arrears						
≤30 days		30<days≤60		60<days≤90		Total
€	Percentage of total	€	Percentage of total	€	Percentage of total	€
3.508.634	0,35%	809.212	0,08%	631.611	0,06%	4.949.457