

**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

650.052.333

(ii) supervisory overcollateralisation

35.626.500

(iii) contractual overcollateralisation

275.294.040

**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	650.000.000	0	0	0	0	0	650.000.000
1.874.391	5.138.013	9.634.029	12.615.772	20.137.100	163.474.912	796.674.025	1.009.548.243

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 €
13.953	914.253.642	227	92.607.681	2	2.686.920	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	€
2.812.020	0,28%	1.133.995	0,11%	764.911	0,08%	4.710.926