

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	650.027.168
(ii) supervisory overcollateralisation	34.976.900
(iii) contractual overcollateralisation	275.327.153

	≤1 year €	1<years≤2 €	2<years≤3 €	3<years≤4 €	4<years≤5 €	5<years≤10 €	>10 years €	Total €
Maturity table for Covered Bonds and the corresponding Cover Pool								
Covered Bonds (value)	0	650.000.000	0	0	0	0	0	650.000.000
Cover Pool (value)	1.766.464	5.023.413	8.974.933	12.691.150	20.380.546	163.333.672	790.965.053	1.003.135.231

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

	Value≤€300.000		300.000<Value≤€1.000.000		1.000.000<Value≤€5.000.000		Value>€5.000.000	
Location of mortgaged properties	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 €
Cyprus	13.804	909.316.698	227	91.553.016	2	2.265.517	0	0

	Total value of loans in arrears						
	≤30 days		30<days≤60		60<days≤90		Total
Location of mortgaged properties	€	Percentage of total	€	Percentage of total	€	Percentage of total	€
Cyprus	2.696.972	0,27%	1.645.476	0,16%	255.648	0,03%	4.598.096