

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	650.044.578
(ii) supervisory overcollateralisation	35.399.350
(iii) contractual overcollateralisation	275.875.335

Maturity table for Covered Bonds and the corresponding Cover Pool

	≤1 year €	1<years≤2 €	2<years≤3 €	3<years≤4 €	4<years≤5 €	5<years≤10 €	>10 years €	Total €
Covered Bonds (value)	0	650.000.000	0	0	0	0	0	650.000.000
Cover Pool (value)	1.583.418	5.310.485	8.831.380	13.394.373	19.498.831	162.564.767	791.556.538	1.002.739.792

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	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 €
Cyprus	13.755	907.046.687	237	94.440.235	1	1.252.870	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	€	Percentage of total	€	Percentage of total	€	Percentage of total	€
Cyprus	2.266.773	0,23%	701.820	0,07%	100.309	0,01%	3.068.902