

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

650.023.215

(ii) supervisory overcollateralisation

35.290.850

(iii) contractual overcollateralisation

275.184.748

Maturity table for Covered Bonds and the corresponding Cover Pool

Covered Bonds (value)

0

650.000.000

0

0

0

0

650.000.000

Cover Pool (value)

1.474.333

5.498.141

9.090.074

14.778.145

18.430.197

160.025.206

789.674.818

998.970.913

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
€

13.650

903.311.114

236

94.416.841

1

1.242.957

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

€

3.007.287

0,30%

825.004

0,08%

839.308

0,08%

4.671.600