

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 650.247.246

(ii) supervisory overcollateralisation 35.060.550

(iii) contractual overcollateralisation 274.969.447

<u>Maturity table for Covered Bonds and the corresponding Cover Pool</u>	≤1 year €	1<years≤2 €	2<years≤3 €	3<years≤4 €	4<years≤5 €	5<years≤10 €	>10 years €	Total €
Covered Bonds (value)	650.000.000	0	0	0	0	0	0	650.000.000
Cover Pool (value)	1.495.763	5.305.468	8.814.465	15.131.851	17.885.894	159.446.182	794.266.379	1.002.346.001

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%

<u>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</u>	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 €
Location of mortgaged properties								
Cyprus	13.580	909.550.845	227	90.383.759	2	2.411.398	0	0

<u>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</u>	Total value of loans in arrears						
	≤30 days		30<days≤60		60<days≤90		Total
	€	Percentage of total	€	Percentage of total	€	Percentage of total	€
Location of mortgaged properties							
Cyprus	1.793.611	0,18%	284.623	0,03%	641.091	0,06%	2.719.325