

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	650.108.450
(ii) supervisory overcollateralisation	35.122.500
(iii) contractual overcollateralisation	130.824.980

	≤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	0	0	0	0	650.000.000	0	650.000.000
Cover Pool (value)	1.216.812	3.594.562	6.628.809	11.090.388	17.749.472	128.062.227	647.104.544	815.446.813

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	11.107	745.403.379	170	67.681.010	2	2.362.424	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 underlying mortgaged properties</u>	Total value of loans in arrears						Total
	≤30 days		30<days≤60		60<days≤90		
	€	Percentage of total	€	Percentage of total	€	Percentage of total	
	Location of mortgaged properties	€	Percentage of total	€	Percentage of total	€	Percentage of total
Cyprus	1.592.521	0,20%	313.313	0,04%	330.224	0,04%	2.236.057