

**BANK OF CYPRUS OUTSTANDING COVERED BONDS INFORMATION - Date of completion : 2/01/2013**

Covered Bonds with residential loans as primary assets	550,000,000
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	550,000,000
(ii) supervisory overcollateralisation	27,682,340
(iii) contractual overcollateralisation	55,659,607

**Maturity table for Covered Bonds and the corresponding Cover Pool**

	≤1 year €' 000	1<years≤2 €' 000	2<years≤3 €' 000	3<years≤4 €' 000	4<years≤5 €' 000	5<years≤10 €' 000	>10 years €' 000	Total €' 000
Covered Bonds (value)	0	550,000,000	0	0	0	0	0	550,000,000
Cover Pool (value)	701,641	2,831,877	6,671,740	7,809,195	10,855,787	97,296,586	493,402,283	619,569,110

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 €' 000	Number of primary assets	Total Value in €' 000	Number of primary assets	Total Value in €' 000	Number of primary assets	Total Value in €' 000
Greece	12,433	599,667,813	48	19,901,297	0	0	0	0

**Total value of loans in arrears**

**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	≤30 days		30<days≤60		60<days≤90		Total
	€' 000	Percentage of total	€' 000	Percentage of total	€' 000	Percentage of total	€' 000
Greece	90,590,240	14.62%	36,399,523	5.87%	11,521,255	1.86%	138,511,018