

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 650.055.512

(ii) supervisory overcollateralisation 33.329.570

(iii) contractual overcollateralisation 274.796.917

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)	2.149.938	5.380.255	9.311.019	13.164.588	20.890.397	169.778.581	783.124.732	1.003.799.509

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	13.450	890.766.210	247	99.558.099	5	8.274.226	1	5.200.975

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

Location of mortgaged properties	Total value of loans in arrears						
	≤30 days		30<days≤60		60<days≤90		Total €
	€	Percentage of total	€	Percentage of total	€	Percentage of total	
Cyprus	8.375.955	0,83%	1.283.422	0,13%	185.814	0,02%	9.845.191