

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 650.006.200

(ii) supervisory overcollateralisation 33.044.230

(iii) contractual overcollateralisation 274.735.734

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) | 650.000.000 | 0 | 0 | 0 | 0 | 0 | 0 | 650.000.000 |
| Cover Pool (value) | 2.903.037 | 4.661.141 | 9.570.838 | 14.855.769 | 23.263.757 | 176.572.728 | 775.743.521 | 1.007.570.791 |

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 | 13.603 | 893.526.495 | 248 | 99.866.933 | 7 | 14.177.363 | 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 underlying mortgaged properties

| Location of mortgaged properties | ≤30 days | | 30<days≤60 | | 60<days≤90 | | Total € |
|----------------------------------|-----------|---------------------|------------|---------------------|------------|---------------------|------------|
| | € | Percentage of total | € | Percentage of total | € | Percentage of total | |
| Cyprus | 4.925.158 | 0,49% | 1.178.566 | 0,12% | 774.611 | 0,08% | 6.878.335 |