

**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 650.007.744

(ii) supervisory overcollateralisation 33.021.650

(iii) contractual overcollateralisation 275.188.320

**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	0	0	0	0	650.000.000	0	650.000.000
Cover Pool (value)	2.290.262	5.197.535	8.952.034	15.224.856	24.167.122	178.717.676	774.894.758	1.009.444.242

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	13.779	903.401.595	242	97.073.481	6	8.969.166	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	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	5.296.735	0,52%	312.181	0,03%	995.210	0,10%	6.604.126