

**BANK OF CYPRUS OUTSTANDING COVERED BONDS INFORMATION**

Covered Bonds with residential loans as primary assets 1.000.000.000

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 1.000.458.727

(ii) supervisory overcollateralisation 50.000.000

(iii) contractual overcollateralisation 0

**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	1.000.000.000	0	0	0	0	0	1.000.000.000
Cover Pool (value)	3.022.931	4.396.367	7.298.558	10.785.316	18.506.528	177.078.725	878.462.317	1.099.550.743

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
Cyprus	13.632	974.663.624	287	115.957.728	7	8.929.391	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 €' 000
	€' 000	Percentage of total	€' 000	Percentage of total	€' 000	Percentage of total	
Cyprus	120.777.539	10,98%	15.412.564	1,40%	9.059.267	0,82%	145.249.370