

BANK OF CYPRUS OUTSTANDING COVERED BONDS INFORMATION - Date of completion : 5/10/2012

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 28,010,180

(iii) contractual overcollateralisation 53,911,249

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)	461,221	2,302,592	4,945,266	7,997,514	8,365,293	89,486,488	506,101,687	619,660,061

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	11,594	595,452,128	59	24,207,933	0	0	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	
Greece	79,962,271	12.90%	28,942,748	4.67%	7,752,443	1.25%	116,657,462