

**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 650.216.566

(ii) supervisory overcollateralisation 33.168.755

(iii) contractual overcollateralisation 274.773.811

**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	650.000.000	0	0	0	650.000.000
Cover Pool (value)	2.390.576	5.496.162	11.411.577	16.347.067	18.301.568	174.888.499	785.895.347	1.014.730.795

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	14.455	910.325.482	234	92.266.643	6	12.138.671	0	0

**Total value of loans in arrears**

**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	5.017.544	0,49%	1.336.697	0,13%	419.832	0,04%	6.774.074