

**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 650.029.924

(ii) supervisory overcollateralisation 36.140.650

(iii) contractual overcollateralisation 275.374.954

**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	650.000.000	0	0	0	0	650.000.000
Cover Pool (value)	1.653.483	5.604.246	9.940.522	13.125.964	18.790.205	165.431.554	786.799.548	1.001.345.521

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	14.041	907.355.027	225	91.267.842	2	2.722.652	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	6.255.981	0,62%	2.572.244	0,26%	643.504	0,06%	9.471.729