

# **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

650.015.210

(ii) supervisory overcollateralisation

32.975.940

(iii) contractual overcollateralisation

275.616.327

**Maturity table for Covered Bonds and the corresponding Cover Pool**

**Covered Bonds (value)**

**Cover Pool (value)**

≤1 year €	1<years≤2 €	2<years≤3 €	3<years≤4 €	4<years≤5 €	5<years≤10 €	>10 years €	Total €
0	0	0	650.000.000	0	0	0	650.000.000
2.618.030	5.542.512	11.580.093	15.413.137	18.950.683	175.802.076	778.209.455	1.008.115.986

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**

Cyprus

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 €
14.463	906.567.413	230	91.718.399	4	9.830.174	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 underluing mortgaged properties**

**Location of mortgaged properties**

Cyprus

Total value of loans in arrears						
≤30 days		30<days≤60		60<days≤90		Total
€	Percentage of total	€	Percentage of total	€	Percentage of total	€
6.488.270	0,64%	2.559.886	0,25%	398.597	0,04%	9.446.753