

Transparency Template

Luxembourg

NORD/LB Luxembourg S.A. Covered Bond Bank

Reporting Date: 29/06/18

Cut-off Date: 29/06/18



**Covered Bond Bank
Luxembourg**

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1. Basic Information

Reporting in Domestic Currency	EUR
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Field Number	1. General Facts					
G.1.1.1	Country	Luxembourg				
G.1.1.2	Issuer Name	NORD/LB Luxembourg S.A. Covered Bond Bank				
G.1.1.3	Link to Issuer's Website	www.nordlb.lu				
G.1.1.4	Cut-off date	29/06/18				
2. Regulatory Summary						
G.2.1.1	UCITS Compliance (Y/N)	Y				
G.2.1.2	CRR Compliance (Y/N)	N				
G.2.1.3	LCR status	ND4				
3. General Cover Pool / Covered Bond Information						
1. General Information		Nominal (mn)				
G.3.1.1	Total Cover Assets	5,488.1				
G.3.1.2	Outstanding Covered Bonds	4,401.5				
2. Over-collateralisation (OC)		Legal	Actual	Minimum Committed	Purpose	
G.3.2.1	OC (%)	2.0	24.7	22.00	ND2	
3. Cover Pool Composition		Nominal (mn)			% Cover Pool	
G.3.3.1	Mortgages	0.0		0.00%		
G.3.3.2	Public Sector	5,182.3		94.43%		
G.3.3.3	Shipping	0.0		0.00%		
G.3.3.4	Substitute Assets	305.8		5.57%		
G.3.3.5	Other	0.0		0.00%		
G.3.3.6	Total	5,488.1		100.00%		
4. Cover Pool Amortisation Profile		Contractual (mn)	Expected Upon Prepayments (mn)	% Total Contractual	% Total Expected Upon Prepayments	
G.3.4.1	Weighted Average life (in years)	7.1				
Residual Life (mn)		By buckets:				
G.3.4.2	0 - 1 Y	357.6	ND1	6.52%		
G.3.4.3	1 - 2 Y	561.7	ND1	10.23%		
G.3.4.4	2 - 3 Y	700.9	ND1	12.77%		
G.3.4.5	3 - 4 Y	568.8	ND1	10.36%		
G.3.4.6	4 - 5 Y	396.2	ND1	7.22%		
G.3.4.7	5 - 10 Y	1,589.7	ND1	28.97%		
G.3.4.8	10+ Y	1,313.2	ND1	23.93%		
G.3.4.9	Total	5,488.1	0.0	100.00%	0.00%	
5. Maturity of Covered Bonds		Initial Maturity (mn)	Extended Maturity (mn)	% Total Initial Maturity	% Total Extended Maturity	
G.3.5.1	Weighted Average life (in years)	6.1	ND1			
Maturity (mn)		By buckets:				
G.3.5.2	0 - 1 Y	566.2	ND1	12.86%		
G.3.5.3	1 - 2 Y	641.8	ND1	14.58%		
G.3.5.4	2 - 3 Y	625.1	ND1	14.20%		
G.3.5.5	3 - 4 Y	524.5	ND1	11.92%		
G.3.5.6	4 - 5 Y	615.1	ND1	13.98%		
G.3.5.7	5 - 10 Y	485.3	ND1	11.03%		
G.3.5.8	10+ Y	943.5	ND1	21.44%		
G.3.5.9	Total	4,401.5	0.0	100.00%	0.00%	
G.3.5.10	Total	4,401.5	0.0	100.00%	0.00%	

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6. Covered Assets - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.6.1	EUR	2,571.1	3,971.2	46.85%	71.51%
G.3.6.2	USD	1,708.5	1,434.0	31.13%	25.82%
G.3.6.3	GBP	969.5	133.7	17.67%	2.41%
G.3.6.4	NOK	0.0	0.0	0.00%	0.00%
G.3.6.5	CHF	0.0	0.0	0.00%	0.00%
G.3.6.6	AUD	0.0	0.0	0.00%	0.00%
G.3.6.7	CAD	123.0	0.0	2.24%	0.00%
G.3.6.8	BRL	0.0	0.0	0.00%	0.00%
G.3.6.9	CZK	5.2	0.0	0.09%	0.00%
G.3.6.10	DKK	0.0	0.0	0.00%	0.00%
G.3.6.11	HKD	0.0	0.0	0.00%	0.00%
G.3.6.12	KRW	0.0	0.0	0.00%	0.00%
G.3.6.13	SEK	0.0	0.0	0.00%	0.00%
G.3.6.14	SGD	0.0	0.0	0.00%	0.00%
G.3.6.15	Other	110.8	14.7	2.02%	0.27%
G.3.6.16	Total	5,488.1	5,553.7	100.00%	100.00%
7. Covered Bonds - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.1	EUR	3,427.2	3,381.0	77.86%	75.91%
G.3.7.2	USD	707.7	1,062.5	16.08%	23.86%
G.3.7.3	GBP	0.0	0.0	0.00%	0.00%
G.3.7.4	NOK	223.4	10.5	5.08%	0.24%
G.3.7.5	CHF	43.2	0.0	0.98%	0.00%
G.3.7.6	AUD	0.0	0.0	0.00%	0.00%
G.3.7.7	CAD	0.0	0.0	0.00%	0.00%
G.3.7.8	BRL	0.0	0.0	0.00%	0.00%
G.3.7.9	CZK	0.0	0.0	0.00%	0.00%
G.3.7.10	DKK	0.0	0.0	0.00%	0.00%
G.3.7.11	HKD	0.0	0.0	0.00%	0.00%
G.3.7.12	KRW	0.0	0.0	0.00%	0.00%
G.3.7.13	SEK	0.0	0.0	0.00%	0.00%
G.3.7.14	SGD	0.0	0.0	0.00%	0.00%
G.3.7.15	Other	0.0	0.0	0.00%	0.00%
G.3.7.16	Total	4,401.5	4,454.0	100.00%	100.00%
8. Covered Bonds - Breakdown by interest rate		Nominal (mn)	% Covered Bonds		
G.3.8.1	Fixed coupon	4,286.1	97.38%		
G.3.8.2	Floating coupon	2.0	0.05%		
G.3.8.3	Other	113.4	2.58%		
G.3.8.4	Total	4,401.5	100.00%		
9. Substitute Assets - Type		Nominal (mn)	% Substitute Assets		
G.3.9.1	Cash	0.0	0.00%		
G.3.9.2	Exposures to/guaranteed by governments or quasi governments	0.0	0.00%		
G.3.9.3	Exposures to central banks	0.0	0.00%		
G.3.9.4	Exposures to credit institutions	305.8	100.00%		
G.3.9.5	Other	0.0	0.00%		
G.3.9.6	Total	305.8	100.00%		

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10. Substitute Assets - Country		Nominal (mn)	% Substitute Assets	
G.3.10.1	Domestic (Country of Issuer)	0.0	0.00%	
G.3.10.2	Eurozone	168.8	55.20%	
G.3.10.3	Rest of European Union (EU)	137.0	44.80%	
G.3.10.4	European Economic Area (not member of EU)	0.0	0.00%	
G.3.10.5	Switzerland	0.0	0.00%	
G.3.10.6	Australia	0.0	0.00%	
G.3.10.7	Brazil	0.0	0.00%	
G.3.10.8	Canada	0.0	0.00%	
G.3.10.9	Japan	0.0	0.00%	
G.3.10.10	Korea	0.0	0.00%	
G.3.10.11	New Zealand	0.0	0.00%	
G.3.10.12	Singapore	0.0	0.00%	
G.3.10.13	US	0.0	0.00%	
G.3.10.14	Other	0.0	0.00%	
G.3.10.15	Total EU	305.8	100.00%	
G.3.10.16	Total	305.8	100.00%	
11. Liquid Assets		Nominal (mn)	% Cover Pool	% Covered Bonds
G.3.11.1	Substitute and other marketable assets	0.0	0.00%	0.00%
G.3.11.2	Central bank eligible assets	1,360.8	24.80%	30.92%
G.3.11.3	Other	0.0	0.00%	0.00%
G.3.11.4	Total	1,360.8	24.80%	30.92%
0.0				
12. Bond List				
G.3.12.1	Bond list	5. "Outstanding Lettres de Gage"		
13. Derivatives & Swaps				
G.3.13.1	Derivatives in the cover pool [notional] (mn)	3,015.6		
G.3.13.2	Type of interest rate swaps (intra-group, external or both)	1,020.6		
G.3.13.3	Type of currency rate swaps (intra-group, external or both)	1,995.0		
4. References to Capital Requirements Regulation (CRR)				
129(7)		Row	Row	
<p>NORD/LB CBB believes that, at the time of issuance its relevant covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. Please note, that the question whether or not exposures in form of covered bonds are LCR-eligible is a matter to be determined by a relevant investor. The issuer does not accept any responsibility in this regard.</p>				
G.4.1.1	(i) Value of the cover pool outstanding covered bonds:	33		
G.4.1.2	(i) Value of covered bonds:	34		
G.4.1.3	(ii) Geographical distribution:	48 Public Sector Assets		
G.4.1.4	(ii) Type of cover assets:	47		
G.4.1.5	(ii) Loan size:	18 Public Sector Assets		
G.4.1.6	(ii) Interest rate risk - cover pool:	130 Public Sector Assets		
G.4.1.7	(ii) Currency risk - cover pool:	106		
G.4.1.8	(ii) Interest rate risk - covered bond:	158		
G.4.1.9	(ii) Currency risk - covered bond:	132		
G.4.1.10	(Please refer to "Tab D. HTT Harmonised Glossary" for hedging strategy)	17 Glossary		
G.4.1.11	(iii) Maturity structure of cover assets:	60		
G.4.1.12	(iii) Maturity structure of covered bonds:	83		
G.4.1.13	(iv) Percentage of loans more than ninety days past due:	167 Public Sector Assets		
5. References to Capital Requirements Regulation (CRR)				
129(1)				
G.5.1.1	Exposure to credit institute credit quality step 1 & 2	161 Public Sector Assets		
6. Other relevant information				

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2. Public Sector Assets

Reporting in Domestic Currency

EUR

CONTENT OF TAB 2

1. Public Sector Assets

Field Number	1. Public Sector Assets		
1. General Information			
			Reporting Date: 29/06/18
PS.8.1.1	Number of public sector exposures	372	Cut-off Date: 29/06/18
OPS.8.1.1	<i>Optional information eg, Number of borrowers</i>	202	
OPS.8.1.2	<i>Optional information eg, Number of guarantors</i>	17	
2. Size Information			
		Nominal	Number of Exposures
			% Public Sector Assets
PS.8.2.1	Average exposure size (000s)	14,753.0	
By buckets (mn):			
PS.8.2.2	Up to EUR 10mn	356.5	70
PS.8.2.3	More than EUR 10mn up to EUR 100mn	3,913.5	124
PS.8.2.4	More than EUR 100mn	1,218.1	8
PS.8.2.17	Total	5,488.1	202
			100.00%
3. Breakdown by Asset Type			
		Nominal (mn)	% Public Sector Assets
PS.8.3.1	Loans	2,709.6	49.37%
PS.8.3.2	Bonds	2,778.5	50.63%
PS.8.3.3	Other	0.0	0.00%
PS.8.3.4	Total	5,488.1	100%
4. Breakdown by Geography			
		% Public Sector Assets	
PS.8.4.1	<u>European Union</u>	78.59	
PS.8.4.2	Austria	1.93	
PS.8.4.3	Belgium	1.26	
PS.8.4.4	Bulgaria	0.00	
PS.8.4.5	Croatia	0.00	
PS.8.4.6	Cyprus	0.00	
PS.8.4.7	Czech Republic	0.20	
PS.8.4.8	Denmark	0.95	
PS.8.4.9	Estonia	0.00	
PS.8.4.10	Finland	3.37	
PS.8.4.11	France	1.39	
PS.8.4.12	Germany	43.45	
PS.8.4.13	Greece	0.00	
PS.8.4.14	Netherlands	2.75	
PS.8.4.15	Hungary	0.00	
PS.8.4.16	Ireland	0.11	
PS.8.4.17	Italy	1.28	
PS.8.4.18	Latvia	0.00	
PS.8.4.19	Lithuania	0.00	
PS.8.4.20	Luxembourg	2.35	
PS.8.4.21	Malta	0.00	
PS.8.4.22	Poland	1.41	
PS.8.4.23	Portugal	0.00	

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PS.8.4.24	Romania	0.00	
PS.8.4.25	Slovakia	0.00	
PS.8.4.26	Slovenia	0.00	
PS.8.4.27	Spain	0.00	
PS.8.4.28	Sweden	1.82	
PS.8.4.29	United Kingdom	16.32	
PS.8.4.30	<u>European Economic Area (not member of EU)</u>	0.00	
PS.8.4.31	Iceland	0.00	
PS.8.4.32	Liechtenstein	0.00	
PS.8.4.33	Norway	0.00	
PS.8.4.34	<u>Other</u>	21.42	
PS.8.4.35	Switzerland	0.00	
PS.8.4.36	Australia	0.00	
4. Breakdown by Geography		% Public Sector Assets	
PS.8.4.37	Brazil	0.00	
PS.8.4.38	Canada	3.75	
PS.8.4.39	Japan	0.27	
PS.8.4.40	Korea	0.00	
PS.8.4.41	New Zealand	0.07	
PS.8.4.42	Singapore	0.00	
PS.8.4.43	US	14.72	
PS.8.4.44	Other	2.61	
5. Breakdown by domestic regions		% Public Sector Assets	
PS.8.5.25	TBC at a country level	ND1	
6. Breakdown by Interest Rate		% Public Sector Assets	
PS.8.6.1	Fixed rate	63.79%	
PS.8.6.2	Floating rate	31.07%	
OPS.8.6.4			
7. Breakdown by Repayment Type		% Public Sector Assets	
PS.8.7.1	Bullet / interest only	44.89%	
PS.8.7.2	Amortising	55.11%	
OPS.8.7.6			
8. Breakdown by Type of Debtor		Nominal (mn)	% Public Sector Assets
PS.8.8.1	Sovereigns	307.0	5.59%
PS.8.8.2	Regional/federal authorities	1,143.7	20.84%
PS.8.8.3	Local/municipal authorities	918.5	16.74%
PS.8.8.4	Others	3,119.0	56.83%
OPS.8.8.13			
9. Non-Performing Loans			
OPS.8.9.4			
10. Concentration Risks		% Public Sector Assets	

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3. Glossary

The definitions below reflect the national specificities

Field Number	1. Glossary - Standard Harmonised Items	[Insert Definition Below]
HG.1.1	OC Calculation: Actual	(assets - liabilities) / liabilities
HG.1.2	OC Calculation: Legal minimum	2% net present value and 2% nominal
HG.1.3	OC Calculation: Committed (voluntary commitment)	22%
HG.1.4	Interest Rate Types	fixed, floating, zero
HG.1.5	Maturity Buckets of Cover assets [i.e. how is the contractual and/or expected maturity defined? What assumptions eg, in terms of prepayments? etc.]	(contractual) amortisation profile
HG.1.6	Maturity Buckets of Covered Bonds [i.e. how is the contractual and/or expected maturity defined? What maturity structure (hard bullet, soft bullet, conditional pass through)? Under what conditions/circumstances? Etc.]	(contractual) maturity of covered bonds
HG.1.7	LTVs: Definition	ND2
HG.1.8	LTVs: Calculation of property/shipping value	ND2
HG.1.9	LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated Valuation Model (AVM) or on-site audits	ND2
HG.1.10	LTVs: Frequency and time of last valuation	ND2
HG.1.11	Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial real estate, etc. Same for shipping where relevant	ND2
HG.1.12	Hedging Strategy (please explain how you address interest rate and currency risk)	stress test: simulation of the impact of interest rate changes (+/-250bp) and foreign currency changes (10% to 25%) on the net present values (static method according to §§ 5, 6 Pfandbrief Net Present Value Regulation)
HG.1.13	Non-performing loans	total amount of payments in arrears by at least 90 days
2. Reason for No Data		Value
HG.2.1	Not applicable for the jurisdiction	ND1
HG.2.2	Not relevant for the issuer and/or CB programme at the present time	ND2
HG.2.3	Not available at the present time	ND3
3. Glossary - Extra national and/or Issuer Items		[Insert Definition Below]
HG.3.1	Other definitions deemed relevant	

4. Harmonised Transparency Template - Optional ECB Repo Disclosure

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1. Additional information on the programme
2. Additional information on the swaps
3. Additional information on the asset distribution

Reporting Date: 29/06/18
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Field Number	1. Additional information on the programme				
	Transaction Counterparties	Name	Legal Entity Identifier (LEI)		
E.1.1.1	Sponsor (if applicable)	ND2	ND2		
E.1.1.2	Primary originator(s)	ND2	ND2		
E.1.1.3	Servicer	ND2	ND2		
E.1.1.4	Back-up servicer	ND2	ND2		
E.1.1.5	BUS facilitator	ND2	ND2		
E.1.1.6	Cash manager	ND2	ND2		
E.1.1.7	Back-up cash manager	ND2	ND2		
E.1.1.8	Account bank	Banque et Caisse d'Epargne de l'Est	R7CQUF1DQM73HUTV1078		
E.1.1.9	Standby account bank	ND2	ND2		
E.1.1.10	Account bank guarantor	ND2	ND2		
E.1.1.11	Trustee	PwC Luxembourg	ND2		
E.1.1.12	Cover Pool Monitor	PwC Luxembourg	ND2		
OE.1.1.1					
OE.1.1.2					
OE.1.1.3					
OE.1.1.4					
OE.1.1.5					
OE.1.1.6					
OE.1.1.7					
OE.1.1.8					
2. Additional information on the swaps					
	Swap Counterparties	Legal Entity Identifier (LEI)	Type of Swap		
E.2.1.1	Norddeutsche Landesbank Girozentrale	DSNHHQ2B9XSNQOU11236	Cross-Currency, Interest Rate		
3. Additional information on the asset distribution					
1. General Information					
	Residential Loans	Commercial Loans	Public Sector Assets	Shipping Loans	
E.3.1.1	Weighted Average Seasoning (months)	ND2	ND2	85.7	ND2
E.3.1.2	Weighted Average Maturity (months)	ND2	ND2	110.0	ND2
2. Arrears					
	% Residential Loans	% Commercial Loans	% Public Sector Assets	% Shipping Loans	% Total Loans
E.3.2.1	<30 days	ND2	ND2	0.00	ND2
E.3.2.2	30-60 days	ND2	ND2	0.00	ND2
E.3.2.3	60-90 days	ND2	ND2	0.00	ND2
E.3.2.4	90-180 days	ND2	ND2	0.00	ND2
E.3.2.5	>= 180 days	ND2	ND2	0.00	ND2

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5. Outstanding Lettres de Gage

Reporting in Domestic Currency

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1. Registered Lettres de Gage
2. Bearer Lettres de Gage

Reporting Date: 29/06/18

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1. Registered Lettres de Gage								
ISIN	Amount	Amount Euro	Currency	Date of Issuance	Maturity Date	Coupon	Interest Type	LCR
NAPF00000001	25,000,000.00	25,000,000.00	EUR	15.06.2007	01.07.2038	4.91	fixed	-
NAPF00000002	13,178,324.78	13,178,324.78	EUR	18.06.2007	18.06.2027	0.00	Zero	-
NAPF00000003	10,000,000.00	10,000,000.00	EUR	13.08.2007	13.08.2024	4.84	fixed	-
NAPF00000004	50,000,000.00	50,000,000.00	EUR	03.09.2007	02.09.2033	4.80	fixed	-
NAPF00000005	5,000,000.00	5,000,000.00	EUR	27.09.2007	27.09.2022	4.81	fixed	-
NAPF00000006	5,000,000.00	5,000,000.00	EUR	12.10.2007	12.10.2027	3.50	fixed	-
NAPF00000007	5,000,000.00	5,000,000.00	EUR	19.02.2008	19.02.2020	4.60	fixed	-
NAPF00000008	5,000,000.00	5,000,000.00	EUR	19.02.2008	19.02.2020	4.60	fixed	-
NAPF00000010	33,303,649.07	33,303,649.07	EUR	21.02.2008	21.02.2033	0.00	Zero	-
NAPF00000011	1,270,000.00	1,270,000.00	EUR	29.02.2008	01.03.2032	0.00	Zero	-
NAPF00000012	4,800,000.00	4,800,000.00	EUR	29.02.2008	01.03.2032	0.00	Zero	-
NAPF00000013	6,370,000.00	6,370,000.00	EUR	29.02.2008	01.03.2032	0.00	Zero	-
NAPF00000014	27,375,114.31	27,375,114.31	EUR	29.02.2008	01.03.2032	0.00	Zero	-
NAPF00000017	10,000,000.00	10,000,000.00	EUR	10.07.2008	10.07.2018	5.02	fixed	-
NAPF00000018	10,000,000.00	10,000,000.00	EUR	17.07.2008	17.07.2020	5.03	fixed	-
NAPF00000019	5,000,000.00	5,000,000.00	EUR	27.01.2009	24.02.2031	3.96	fixed	-
NAPF00000020	10,000,000.00	10,000,000.00	EUR	06.07.2009	09.07.2029	4.92	fixed	-
NAPF00000021	10,000,000.00	10,000,000.00	EUR	14.07.2009	14.07.2025	5.03	fixed	-
NAPF00000022	1,000,000.00	1,000,000.00	EUR	15.07.2009	15.07.2019	4.55	fixed	-
NAPF00000023	2,500,000.00	2,500,000.00	EUR	17.07.2009	17.07.2019	4.60	fixed	-
NAPF00000025	45,000,000.00	45,000,000.00	EUR	17.07.2009	17.10.2019	4.50	fixed	-
NAPF00000026	300,000.00	300,000.00	EUR	17.07.2009	17.10.2019	4.64	fixed	-
NAPF00000027	5,000,000.00	5,000,000.00	EUR	17.07.2009	17.10.2019	4.64	fixed	-
NAPF00000030	10,000,000.00	10,000,000.00	EUR	24.07.2009	24.07.2029	4.88	fixed	-
NAPF00000031	5,000,000.00	5,000,000.00	EUR	29.07.2009	29.07.2019	4.52	fixed	-
NAPF00000032	15,000,000.00	15,000,000.00	EUR	29.07.2009	29.07.2025	5.02	fixed	-
NAPF00000033	5,000,000.00	5,000,000.00	EUR	29.07.2009	29.07.2025	5.02	fixed	-
NAPF00000035	27,146,074.98	27,146,074.98	EUR	13.08.2009	13.08.2029	0.00	Zero	-
NAPF00000036	5,000,000.00	5,000,000.00	EUR	13.08.2009	13.08.2026	5.30	fixed	-
NAPF00000037	15,000,000.00	15,000,000.00	EUR	13.08.2009	13.08.2026	5.30	fixed	-
NAPF00000039	1,500,000.00	1,500,000.00	EUR	15.09.2009	14.09.2029	4.51	fixed	-
NAPF00000040	1,000,000.00	1,000,000.00	EUR	16.09.2009	16.09.2024	4.37	fixed	-
NAPF00000041	3,000,000.00	3,000,000.00	EUR	18.09.2009	18.09.2024	4.40	fixed	-
NAPF00000042	5,000,000.00	5,000,000.00	EUR	25.09.2009	25.09.2024	4.46	fixed	-
NAPF00000043	15,000,000.00	15,000,000.00	EUR	25.11.2009	25.11.2030	4.50	fixed	-
NAPF00000044	4,000,000.00	4,000,000.00	EUR	10.12.2009	10.12.2021	4.05	fixed	-
NAPF00000045	1,000,000.00	1,000,000.00	EUR	18.12.2009	18.12.2029	4.32	fixed	-
NAPF00000048	50,000,000.00	50,000,000.00	EUR	22.11.2010	22.11.2030	3.50	fixed	-
NAPF00000049	5,000,000.00	5,000,000.00	EUR	10.12.2010	10.12.2025	4.19	fixed	-
NAPF00000050	5,000,000.00	5,000,000.00	EUR	10.12.2010	10.12.2025	4.19	fixed	-
NAPF00000052	4,000,000.00	4,000,000.00	EUR	17.02.2011	17.02.2025	4.28	fixed	-
NAPF00000053	5,000,000.00	5,000,000.00	EUR	04.03.2011	04.03.2031	4.70	fixed	-
NAPF00000054	5,000,000.00	5,000,000.00	EUR	07.07.2011	07.07.2031	4.55	fixed	-
NAPF00000055	5,000,000.00	5,000,000.00	EUR	07.07.2011	07.07.2031	4.55	fixed	-
NAPF00000056	5,000,000.00	5,000,000.00	EUR	07.07.2011	07.07.2031	4.55	fixed	-
NAPF00000057	500,000.00	500,000.00	EUR	07.07.2011	07.07.2031	4.55	fixed	-
NAPF00000058	3,000,000.00	3,000,000.00	EUR	25.08.2011	25.08.2031	4.05	fixed	-
NAPF00000061	3,000,000.00	3,000,000.00	EUR	31.10.2011	31.10.2031	4.01	fixed	-
NAPF00000065	30,000,000.00	30,000,000.00	EUR	05.03.2012	05.03.2032	3.57	fixed	-
NAPF00000066	70,000,000.00	70,000,000.00	EUR	05.03.2012	05.03.2032	3.57	fixed	-
NAPF00000069	10,000,000.00	10,000,000.00	EUR	06.07.2012	29.12.2023	2.80	fixed	-
NAPF00000070	5,000,000.00	5,000,000.00	EUR	10.08.2012	10.10.2023	2.65	fixed	-
NAPF00000071	5,000,000.00	5,000,000.00	EUR	21.09.2012	21.09.2023	2.51	fixed	-
NAPF00000072	4,000,000.00	4,000,000.00	EUR	21.09.2012	21.09.2023	2.50	fixed	-
NAPF00000073	10,000,000.00	10,000,000.00	EUR	05.11.2012	05.11.2027	2.77	fixed	-
NAPF00000074	30,000,000.00	30,000,000.00	EUR	10.12.2012	10.12.2029	2.67	fixed	-
NAPF00000075	5,000,000.00	5,000,000.00	EUR	31.01.2014	31.01.2034	3.01	fixed	-
NAPF00000076	50,000,000.00	50,000,000.00	EUR	13.06.2014	13.06.2044	3.00	fixed	-
NAPF00000077	54,000,000.00	54,000,000.00	EUR	10.06.2014	10.06.2039	2.70	fixed	-
NAPF00000078	20,000,000.00	20,000,000.00	EUR	03.07.2014	03.07.2034	2.57	fixed	-
NAPF00000079	24,000,000.00	24,000,000.00	EUR	03.07.2014	03.07.2034	2.55	fixed	-
NAPF00000080	15,000,000.00	15,000,000.00	EUR	09.07.2014	09.07.2026	2.07	fixed	-
NAPF00000081	20,000,000.00	20,000,000.00	EUR	17.07.2014	17.10.2024	1.81	fixed	-
NAPF00000082	8,000,000.00	8,000,000.00	EUR	24.07.2014	24.07.2029	2.17	fixed	-

1. Registered Lettres de Gage								
ISIN	Amount	Amount Euro	Currency	Date of Issuance	Maturity Date	Coupon	Interest Type	LCR
NAPF0000083	10,000,000.00	10,000,000.00	EUR	28.07.2014	29.07.2019	0.79	fixed	-
NAPF0000084	15,000,000.00	15,000,000.00	EUR	25.07.2014	25.07.2024	1.72	fixed	-
NAPF0000085	5,000,000.00	5,000,000.00	EUR	05.08.2014	05.08.2022	2.00	fixed	-
NAPF0000086	5,000,000.00	5,000,000.00	EUR	05.08.2014	05.08.2024	2.25	fixed	-
NAPF0000087	2,000,000.00	2,000,000.00	EUR	02.09.2014	02.09.2019	0.61	fixed	-
NAPFCBB00001	5,000,000.00	5,000,000.00	EUR	04.08.2015	04.08.2025	1.17	fixed	-
NAPFCBB00002	10,000,000.00	10,000,000.00	EUR	06.08.2015	06.08.2019	0.23	fixed	-
NAPFCBB00003	100,000,000.00	100,000,000.00	EUR	23.11.2015	24.11.2025	1.04	fixed	-
NAPFCBB00004	25,000,000.00	25,000,000.00	EUR	10.12.2015	10.12.2035	1.77	fixed	-
NAPFCBB00005	10,000,000.00	10,000,000.00	EUR	22.12.2015	21.12.2029	1.45	fixed	-
NAPFCBB00006	10,000,000.00	10,000,000.00	EUR	17.02.2016	17.02.2037	1.44	fixed	-
NAPFCBB00007	30,000,000.00	30,000,000.00	EUR	17.02.2016	17.02.2037	1.44	fixed	-
NAPFCBB00008	25,000,000.00	25,000,000.00	EUR	18.02.2016	18.02.2036	1.38	fixed	-
NAPFCBB00009	10,000,000.00	10,000,000.00	EUR	28.04.2016	28.04.2025	0.58	fixed	-
NAPFCBB00010	45,000,000.00	45,000,000.00	EUR	10.11.2016	10.11.2038	1.52	fixed	-
NAPFCBB00011	3,500,000.00	3,500,000.00	EUR	10.11.2016	10.11.2038	1.52	fixed	-
NAPFCBB00012	1,000,000.00	1,000,000.00	EUR	10.11.2016	10.11.2038	1.52	fixed	-
NAPFCBB00013	500,000.00	500,000.00	EUR	10.11.2016	10.11.2038	1.52	fixed	-
NAPFCBB00014	30,000,000.00	30,000,000.00	EUR	25.11.2016	25.09.2036	1.36	fixed	-
NAPFCBB00015	30,000,000.00	30,000,000.00	EUR	17.02.2017	15.12.2034	1.58	fixed	-
NAPFCBB00016	50,000,000.00	50,000,000.00	EUR	22.02.2017	22.08.2039	1.65	fixed	-
NAPFCBB00017	25,000,000.00	25,000,000.00	EUR	19.09.2017	24.11.2038	1.72	fixed	-
NAPFCBB00018	5,000,000.00	5,000,000.00	EUR	23.05.2018	23.05.2042	1.80	fixed	-
NAPFCBB00019	25,000,000.00	25,000,000.00	EUR	23.05.2018	23.05.2040	1.79	fixed	-
2. Bearer Lettres de Gage								
ISIN	Amount	Amount Euro	Currency	Date of Issuance	Maturity Date	Coupon	Interest Type	LCR
XS0306020057	100,000,000.00	10,513,588.81	NOK	20.06.2007	20.06.2022	5.60	fixed	-
XS0307349125	1,000,000,000.00	105,135,888.14	NOK	06.09.2007	06.09.2022	5.67	fixed	-
XS0385944946	525,000,000.00	55,196,341.27	NOK	04.09.2008	04.09.2018	5.63	fixed	-
XS0451363708	2,000,000.00	2,000,000.00	EUR	11.09.2009	30.08.2019	0.25	floating	-
XS0557954368	5,000,000.00	5,000,000.00	EUR	12.11.2010	05.11.2020	3.13	fixed	-
XS0630821980	500,000,000.00	52,567,944.07	NOK	25.05.2011	25.05.2021	5.00	fixed	-
XS1152098338	100,000,000.00	85,778,006.52	USD	11.12.2014	08.07.2024	3.00	fixed	-
XS1199018398	500,000,000.00	500,000,000.00	EUR	10.03.2015	10.03.2020	0.25	fixed	1B*
XS1289534262	50,000,000.00	50,000,000.00	EUR	10.09.2015	10.09.2019	0.25	fixed	-
XS1316421137	500,000,000.00	500,000,000.00	EUR	06.11.2015	06.11.2018	0.13	fixed	1B*
XS1327548530	5,000,000.00	5,000,000.00	EUR	02.12.2015	02.12.2024	0.85	fixed	-
XS1432510631	500,000,000.00	500,000,000.00	EUR	15.06.2016	15.06.2023	0.38	fixed	1B*
XS1569741884	500,000,000.00	500,000,000.00	EUR	23.02.2017	23.08.2021	0.25	fixed	1B*
XS1617529323	10,000,000.00	10,000,000.00	EUR	23.05.2017	23.05.2022	0.30	fixed	-
XS1623756019	75,000,000.00	64,333,504.89	USD	06.06.2017	03.08.2026	2.88	fixed	-
CH0030943903	50,000,000.00	43,218,947.19	CHF	23.05.2007	23.05.2033	3.19	fixed	-
XS1734579441	25,000,000.00	25,000,000.00	EUR	13.12.2017	13.12.2024	0.49	fixed	-
XS1769800019	650,000,000.00	557,557,042.37	USD	16.02.2018	16.02.2021	2.88	fixed	1B*

*Disclaimer LCR:

We believe that this bond would satisfy the eligibility criteria for its classification as a Level 1 or Level 2 asset in accordance with Chapter 2 of the LCR delegated act at the time of its issuance and based on transparency data published by NORD/LB CBB. Please note however that whether or not a bond is a liquid asset for the purposes of the Liquidity Coverage Ratio under Regulation (EU) 575/2013 is a matter to be ultimately determined by a relevant investor as well as by its relevant supervisory authority. As a consequence, NORD/LB CBB does not accept any responsibility in this regard.