Transparency Template
Lettres de Gage énergies renouvelables

Luxembourg
NORD/LB Luxembourg S.A. Covered Bond Bank
Reporting Date: 30/06/24
Cut-off Date: 30/06/24

NORD/LB
Covered Bond Bank
Luxembourg

Index

1. Basic Information

Reporting in Domestic Currency	EUR

CONTENT OF TAB 1

Reporting Date: 30/06/24
Cut-off Date: 30/06/24

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**	30/06/24			
	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	343,2			
G.3.1.2	Outstanding Covered Bonds	300,0			
G.3.1.3	Total Cover Assets incl. Derivatives	343,2			
G.3.1.4	Outstanding Covered Bonds incl.Derivatives	300,0			
OG.3.1.1	Cover Pool Size [NPV]	364,7			
OG.3.1.2	Outstanding Covered Bonds [NPV]	293,8			
	2. Over-collateralisation (OC)	**Legal**	**Actual**	**Minimum Committed**	**Purpose**
G.3.2.1	OC (%)	2,0	14,4	-	ND2
G.3.2.2	OC (%) incl. Derivatives	2,0	14,4	-	
OG.3.2.2	*Optional information e.g. OC (NPV basis)*	2,0	24,1	-	ND2
	3. Cover Pool Composition	**Nominal (mn)**		**% Cover Pool**	
G.3.3.1	Mortgages	0,0		0,00%	
G.3.3.2	Renewable Energy	343,2		100,00%	
G.3.3.3	Shipping	0,0		0,00%	
G.3.3.4	Substitute Assets	0,0		0,00%	
G.3.3.5	Other	0,0		0,00%	
G.3.3.6	Total	343,2		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)	4,6	ND1		ND1
	Residual Life (mn)				
	By buckets:				
G.3.4.2	0 - 1 Y	14,5	ND1	4,22%	ND1
G.3.4.3	1 - 2 Y	32,0	ND1	9,31%	ND1
G.3.4.4	2 - 3 Y	75,5	ND1	21,99%	ND1
G.3.4.5	3 - 4 Y	43,8	ND1	12,77%	ND1
G.3.4.6	4 - 5 Y	54,0	ND1	15,74%	ND1
G.3.4.7	5 - 10 Y	110,9	ND1	32,30%	ND1
G.3.4.8	10+ Y	12,6	ND1	3,68%	ND1
G.3.4.9	Total	343,2	ND1	100,00%	ND1
	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)	0,8	ND1		ND1
	Maturity (mn)				
G.3.5.2	By buckets:				
G.3.5.3	0 - 1 Y	300,0	ND1	100,00%	ND1
G.3.5.4	1 - 2 Y	0,0	ND1	0,00%	ND1
G.3.5.5	2 - 3 Y	0,0	ND1	0,00%	ND1
G.3.5.6	3 - 4 Y	0,0	ND1	0,00%	ND1

G.3.5.7	4 - 5 Y		0,0	ND1	0,00%	ND1
G.3.5.8	5 - 10 Y		0,0	ND1	0,00%	ND1
G.3.5.9	10+ Y		0,0	ND1	0,00%	ND1
G.3.5.10		Total	300,0	ND1	100,00%	ND1
	6. Covered Assets - Currency		**Nominal [before hedging] (mn)**	**Nominal [after hedging] (mn)**	**% Total [before]**	**% Total [after]**
G.3.6.1	EUR		308,4	308,4	89,87%	89,87%
G.3.6.2	USD		0,0	0,0	0,00%	0,00%
G.3.6.3	GBP		34,8	34,8	10,13%	10,13%
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		0,0	0,0	0,00%	0,00%
G.3.6.8	BRL		0,0	0,0	0,00%	0,00%
G.3.6.9	CZK		0,0	0,0	0,00%	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		0,0	0,0	0,00%	0,00%
G.3.6.16		Total	343,2	343,2	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		300,0	300,0	100,00%	100,00%
G.3.7.2	USD		0,0	0,0	0,00%	0,00%
G.3.7.3	GBP		0,0	0,0	0,00%	0,00%
G.3.7.4	NOK		0,0	0,0	0,00%	0,00%
G.3.7.5	CHF		0,0	0,0	0,00%	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	300,0	300,0	100,00%	100,00%
	8. Covered Bonds - Breakdown by interest rate		**Nominal (mn)**		**% Covered Bonds**	
G.3.8.1	Fixed coupon		300,0		100,00%	
G.3.8.2	Floating coupon		0,0		0,00%	
G.3.8.3	Other		0,0		0,00%	
G.3.8.4		Total	300,0		100,00%	
OG.3.8.1		Zero coupon	0,0		0,00%	
	9. Covered Bonds - Breakdown by Repayment Type		**Nominal (mn)**		**% Covered Bonds**	
G.3.9.1	Bullet / interest only		0,0		0,00%	
G.3.9.2	Soft-Bullet		300,0		100,00%	
G.3.9.3	Amortising		0,0		0,00%	
G.3.9.4	Other		0,0		0,00%	
G.3.9.5		Total	300,0		100,00%	
OG.3.9.1						
	10. Substitute Assets - Type		**Nominal (mn)**		**% Substitute Assets**	
G.3.10.1	Cash		0,0			
G.3.10.2	Exposures to/guaranteed by governments or quasi governments		0,0			
G.3.10.3	Exposures to central banks		0,0			
G.3.10.4	Exposures to credit institutions		0,0			
G.3.10.5	Other		0,0			
G.3.10.6		Total	0,0		0,00%	

	11. Substitute Assets - Country	Nominal (mn)	% Substitute Assets	
G.3.11.1	Domestic (Country of Issuer)	0,0		
G.3.11.2	Eurozone	0,0		
G.3.11.3	Rest of European Union (EU)	0,0		
G.3.11.4	European Economic Area (not member of EU)	0,0		
G.3.11.5	Switzerland	0,0		
G.3.11.6	Australia	0,0		
G.3.11.7	Brazil	0,0		
G.3.11.8	Canada	0,0		
G.3.11.9	Japan	0,0		
G.3.11.10	Korea	0,0		
G.3.11.11	New Zealand	0,0		
G.3.11.12	Singapore	0,0		
G.3.11.13	US	0,0		
G.3.11.14	Other	0,0		
G.3.11.15	Total EU	0,0		
G.3.11.16	Total	0,0	0,00%	
	12. Liquid Assets	**Nominal (mn)**	**% Cover Pool**	**% Covered Bonds**
G.3.12.1	Substitute and other marketable assets	0,0	0,00%	0,00%
G.3.12.2	Central bank eligible assets	60,9	17,75%	20,31%
G.3.12.3	L1	60,9	17,75%	20,31%
G.3.12.4	L2A	0,0	0,00%	0,00%
G.3.12.5	Other	0,0	0,00%	0,00%
G.3.12.6	Total Amount of Liquid Assets in the Cover Pool	60,9	17,75%	20,31%
	13. Bond List			
G.3.13.1	Bond list	5. "Outstanding Lettres de Gage"		
	14. Derivatives & Swaps			
G.3.14.1	Derivatives in the cover pool [notional] (mn)	0,0		
G.3.14.2	Type of interest rate swaps (intra-group, external or both)	0,0		
G.3.14.3	Type of currency rate swaps (intra-group, external or both)	0,0		

4. References to Capital Requirements Regulation (CRR) 129(7)

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.

			Row	Row
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 Renewable Energy Assets	
G.4.1.4	*(ii)*	*Type of cover assets:*	50	
G.4.1.5	*(ii)*	*Loan size:*	18 Renewable Energy Assets	
G.4.1.6	*(ii)*	*Interest rate risk - cover pool:*	130 Renewable Energy Assets	
G.4.1.7	*(ii)*	*Currency risk - cover pool:*	109	
G.4.1.8	*(ii)*	*Interest rate risk - covered bond:*	161	
G.4.1.9	*(ii)*	*Currency risk - covered bond:*	135	
G.4.1.10	(Please refer to "Tab D. HTT Harmonised Glossary" for hedging strategy)		16 Glossary	
G.4.1.11	*(iii)*	*Maturity structure of cover assets:*	63	
G.4.1.12	*(iii)*	*Maturity structure of covered bonds:*	86	
G.4.1.13	*(iv)*	*Percentage of loans more than ninety days past due:*	207 Renewable Energy Assets	

5. References to Capital Requirements Regulation (CRR) 129(1)

G.5.1.1	*Exposure to credit institute credit quality step 1 & 2*	161 Renewable Energy Assets

6. Other relevant information

NORD/LB Covered Bond Bank Luxembourg

2. Renewable Energy Assets

Reporting in Domestic Currency	EUR

CONTENT OF TAB 2

1. Renewable Energy Assets

Field Number	1. Renewable Energy Assets				
	1. General Information				**Reporting Date: 30/06/24**
PS.8.1.1	Number of renewable energy exposures		30		Cut-off Date: 30/06/24
	2. Size Information		**Nominal**	**Number of Exposures**	**% Renewable Energy Assets**
PS.8.2.1	Average exposure size (000s)		11.439,5		
	By buckets (mn):				
PS.8.2.2	Up to EUR 10mn		79,1	18	23,05%
PS.8.2.3	More than EUR 10mn up to EUR 25mn		116,3	8	33,88%
PS.8.2.4	More than EUR 25mn up to EUR 50mn		96,9	3	28,25%
PS.8.2.5	More than EUR 50mn		50,9	1	14,82%
PS.8.2.17		Total	343,2	30	100,00%
	3. Breakdown by Asset Type		**Nominal (mn)**		**% Renewable Energy Assets**
PS.8.3.1	Loans		282,3		82,25%
PS.8.3.2	Bonds		60,9		17,75%
PS.8.3.3	Other		0,0		0,00%
PS.8.3.4		Total	343,2		100%
	4. Breakdown by Geography		**% Renewable Energy Assets**		
PS.8.4.1	European Union		86,95		
PS.8.4.2	Austria		0,00		
PS.8.4.3	Belgium		0,00		
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		0,00		
PS.8.4.8	Denmark		0,00		
PS.8.4.9	Estonia		0,00		
PS.8.4.10	Finland		1,35		
PS.8.4.11	France		13,59		
PS.8.4.12	Germany		21,15		
PS.8.4.13	Greece		0,00		
PS.8.4.14	Netherlands		0,00		
PS.8.4.15	Hungary		0,00		
PS.8.4.16	Ireland		43,46		
PS.8.4.17	Italy		1,57		
PS.8.4.18	Latvia		0,00		
PS.8.4.19	Lithuania		0,00		
PS.8.4.20	Luxembourg		0,00		
PS.8.4.21	Malta		0,00		
PS.8.4.22	Poland		0,00		

PS.8.4.23	Portugal	0,00	
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	5,85	
PS.8.4.29	European Economic Area (not member of EU)	2,92	
PS.8.4.30	Iceland	0,00	
PS.8.4.31	Liechtenstein	0,00	
PS.8.4.32	Norway	2,92	
PS.8.4.33	Other	10,13	
PS.8.4.34	United Kingdom	10,13	
PS.8.4.35	Switzerland	0,00	
PS.8.4.36	Australia	0,00	
	4. Breakdown by Geography	**% Renewable Energy Assets**	
PS.8.4.37	Brazil	0,00	
PS.8.4.38	Canada	0,00	
PS.8.4.39	Japan	0,00	
PS.8.4.40	Korea	0,00	
PS.8.4.41	New Zealand	0,00	
PS.8.4.42	Singapore	0,00	
PS.8.4.43	US	0,00	
PS.8.4.44	Other	0,00	
	5. Breakdown by domestic regions	**% Renewable Energy Assets**	
PS.8.5.25	TBC at a country level	ND1	
	6. Breakdown by Interest Rate	**% Renewable Energy Assets**	
PS.8.6.1	Fixed rate	18,05%	
PS.8.6.2	Floating rate	81,95%	
PS.8.6.3	Other	0,00%	
	7. Breakdown by Repayment Type	**% Renewable Energy Assets**	
PS.8.7.1	Bullet / interest only	17,75%	
PS.8.7.2	Amortising	82,25%	
PS.8.7.3	Other	0,00%	
	8. Breakdown by Type	**Nominal (mn)**	**% Renewable Energy Assets**
PS.8.8.1	Production	282,3	100,00%
PS.8.8.2	Transmission	0,0	0,00%
PS.8.8.3	Storage	0,0	0,00%
PS.8.8.4	Total	282,3	100%
	9. Breakdown by Type of Technology	**Nominal (mn)**	**% Renewable Energy Assets**
PS.8.9.1	Wind-onshore	255,8	90,64%
PS.8.9.2	Wind-offshore	0,0	0,00%
PS.8.9.3	Solar	26,4	9,36%
PS.8.9.4	Other	0,0	0,00%
PS.8.9.5	Total	282,3	
	10. Breakdown by Development Status	**Nominal (mn)**	**% Renewable Energy Assets**
PS.8.10.1	Construction Phase	0,0	0,00%
PS.8.10.2	Operational Phase	282,3	100,00%
PS.8.10.3	Total	282,3	100,00%

	11. Breakdown by Loan-to-Value		Nominal (mn)	% Renewable Energy Assets
PS.8.11.1	By buckets:			
PS.8.11.2	More than 60% up to EUR 65%		0,0	0,00%
PS.8.11.3	More than 65% up to EUR 70%		1,0	0,37%
PS.8.11.4	More than 70% up to EUR 75%		60,8	21,54%
PS.8.11.5	More than 75 up to EUR 80%		220,4	78,09%
PS.8.11.6		Total	282,3	100,00%
	12. Loan Seasoning		**Nominal (mn)**	**% Renewable Energy Assets**
PS.8.12.1	By buckets:			
PS.8.12.2	0 - 1 Y		0,0	0,00%
PS.8.12.3	1 - 2 Y		0,0	0,00%
PS.8.12.4	2 - 3 Y		12,1	4,28%
PS.8.12.5	3 - 5 Y		111,0	39,32%
PS.8.12.6	5+ Y		159,2	56,40%
PS.8.12.7		Total	282,3	100,00%
	13. Breakdown by Ratings		**Nominal (mn)**	**% Renewable Energy Assets**
PS.8.13.1	AAA		32,0	9,32%
PS.8.13.2	AA+		0,0	0,00%
PS.8.13.3	AA		64,7	18,85%
PS.8.13.4	AA-		0,0	0,00%
PS.8.13.5	A+		59,1	17,22%
PS.8.13.6	A		27,1	7,90%
PS.8.13.7	A-		99,4	28,97%
PS.8.13.8	BBB+		26,2	7,63%
PS.8.13.9	BBB		16,4	4,79%
PS.8.13.10	BBB-		0,0	0,00%
PS.8.13.11	sub IG		18,3	5,32%
PS.8.13.14		Total	343,2	100,00%
	14. Over-collateralisation with Green Assets			
PS.8.14.1	OC (%) Green Assets		14,4%	
	15. Concentration Risks		**% Renewable Energy Assets**	
PS.8.15.1	10 largest exposures		76,95%	
	16. Non-Performing Loans			
PS.8.16.1	% NPLs		0,00	

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	**Interest Rate Types**	fixed, floating, zero
HG.1.4	**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.1.5	**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.1.6	**LTVs: Definition**	LTV calculation according to Circular CSSF 18/705
HG.1.7	**LTVs: Calculation of property/shipping value**	ND2
HG.1.8	**LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated Valuation Model (AVM) or on-site audits**	ND2
HG.1.9	**LTVs: Frequency and time of last valuation**	ND2
HG.1.10	**Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial real estate, etc. Same for shipping where relecvant**	ND2
HG.1.11	**Hedging Strategy (please explain how you address interest rate and currency risk)**	ND2
HG.1.12	**Non-performing loans**	total amount of payments in arrears by at least 90 days
OHG.1.1	**NPV assumptions (when stated)**	net present value includes interest and principal obligations
OHG.1.2	***Rating assessment***	The rating selection is based on the worst external bond rating (either Moody's or S&P). If no external bond rating exists, the worst external issuer rating will be used (either Moody's or S&P). In the absence of an external bond or external issuer rating (by either Moody's or S&P) the issuer's/borrower's internal rating will be selected using an approved rating tool. If neither an external nor an internal rating exists, the exposure will be rated by applying an internal rating bypass methodology to determine the credit quality of the relevant transaction. However, these creditworthiness ratings do not comply with the Basel III rules.

	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
HG.2.4	**Only applying for some / not applying for all**	ND4

	3. Glossary - Extra national and/or Issuer Items	[Insert Definition Below]
HG.3.1	**Other definitions deemed relevant**	
G.3.12.2	Central bank eligible assets	Marketable assets accepted by ECB
G.3.12.3	L1	level 1 liquid assets within the meaning of Commission Delegated Regulation (EU) 2015/61 of 10 October 2014 to supplement Regulation (EU) No 575/2013 of the European Parliament and the Council with regard to liquidity coverage requirement for Credit Institutions, with the exception of covered bonds issued by the bank
G.3.12.4	L2A	level 2A liquid assets within the meaning of Commission Delegated Regulation (EU) 2015/61 of 10 October 2014 to supplement Regulation (EU) No 575/2013 of the European Parliament and the Council with regard to liquidity coverage requirement for Credit Institutions, with the exception of covered bonds issued by the bank
G.3.12.6	Total Amount of Liquid Assets in the Cover Pool	Sum of all liquid assets that are either central bank eligible assets or Level 1 or Level 2A liquid assets
PS.8.1.1	Number of renewable energy exposures	Information provided per single credit exposure
PS.8.2.1	Average exposure size (000s)	Information provided per single credit exposure
PS.8.2.2	Up to EUR 10mn	Information provided per single credit exposure
PS.8.2.3	More than EUR 10mn up to EUR 25mn	Information provided per single credit exposure
PS.8.2.4	More than EUR 25mn up to EUR 50mn	Information provided per single credit exposure
PS.8.2.5	More than EUR 50mn	Information provided per single credit exposure
E.3.1.1	Weighted Average Seasoning (months)	Based on Report Date minus Issue Date of the asset
E.3.1.2	Weighted Average Maturity (months)	Based on Maturity of an asset - Report Date (without consideration of repayments)
G.3.4.1	Weighted Average Life	Based on Maturity of an asset - Report date (with consideration of repayments)
PS.8.4	Breakdown by Geography	Total cover pool (incl. Bonds)
PS.8.6	Breakdown by Interest Rate	Total cover pool (incl. Bonds)
PS.8.7	Breakdown by Repayment Type	Total cover pool (incl. Bonds)
PS.8.8	Breakdown by Type	only for RE Loans (without Bonds)
PS.8.9	Breakdown by Type of Technology	only for RE Loans (without Bonds)
PS.8.10	Breakdown by Development Status	only for RE Loans (without Bonds)
PS.8.11	Breakdown by Loan-to-Value	only for RE Loans (without Bonds)
PS.8.12	Loan Seasoning	only for RE Loans (without Bonds)
PS.8.13	Breakdown by Ratings	Total cover pool (incl. Bonds)
PS.8.14	Over-collateralisation with Green Assets	Total amount of green assets included in the cover pool in relation to the nominal amount of covered bonds
G3.1.2.	Applicable Grandfathering Rule	The legal basis is on the one hand the “Law of 05 April 1993 on the financial sector, article 12” incl. its amendments until July 07, 2022. In addition, the "Law of December 08, 2021 on the issuance of covered bonds" has been published, which takes effect from July 08, 2022. The Lettres de Gage of NORD/LB Covered Bond Bank have all been issued prior to July 08, 2022. As the Bank will not issue any new Lettres de Gage from the existing cover pools as of this date, the transitional provisions of Article 41 of the Law of 08 December 2021 will apply to these outstanding Lettres de Gage.This means that all outstanding Lettres de Gage will continue to retain their status as covered bonds under Directive (EU) 2019/2162 (EU Covered Bond Directive) until their respective maturity dates.

4. Harmonised Transparency Template - Optional ECB Repo Disclosure

Reporting in Domestic Currency	EUR

CONTENT OF TAB 4

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

Reporting Date: 30/06/24
Cut-off Date: 30/06/24

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	*NORD/LB Girozentrale, Hannover*	*DSNHHQ2B9X5N6OUJ1236*
E.1.1.9	Standby account bank	*ND2*	*ND2*
E.1.1.10	Account bank guarantor	*ND2*	*ND2*
E.1.1.11	Trustee	*Ernst & Young S.A.*	*ND2*
E.1.1.12	Cover Pool Monitor	*Ernst & Young S.A.*	*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	*ND2*	*ND2*	*ND2*

	3. Additional information on the asset distribution					
	1. General Information	*Residential Loans*	*Commercial Loans*	*Renewable Energy Assets*	*Shipping Loans*	
E.3.1.1	Weighted Average Seasoning (months)	*ND2*	*ND2*	68,46	*ND2*	
E.3.1.2	Weighted Average Maturity (months)	*ND2*	*ND2*	96,35	*ND2*	
	2. Arrears	*% Residential Loans*	*% Commercial Loans*	*% Renewable Energy Assets*	*% Shipping Loans*	*% Total Loans*
E.3.2.1	<30 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*
E.3.2.2	30-<60 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*
E.3.2.3	60-<90 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*
E.3.2.4	90-<180 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*
E.3.2.5	>= 180 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*

5. Outstanding Lettres de Gage

Reporting in Domestic Currency	EUR

CONTENT OF TAB 5

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

Reporting Date: 30/06/24
Cut-off Date: 30/06/24

1. Registered Lettres de Gage

ISIN	Amount	Amount Euro	Currency	Date of Issuance	Maturity Date	Coupon	Interest Type	LCR
	-	-						
	-	-						
	-	-						

2. Bearer Lettres de Gage

ISIN	Amount	Amount Euro	Currency	Date of Issuance	Maturity Date	Coupon	Interest Type	LCR
XS2079316753	300.000.000,00	300.000.000,00	EUR	20.01.2020	28.01.2025	0,05	fixed	2A*
	-	-						
	-	-						

*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 mattter 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.