

2024 EU-wide Transparency Exercise

Bank Name	Nederlandse Waterschapsbank N.V.
LEI Code	JLP5FSPH9WPSHY3NIM24
Country Code	NL

In line with regulatory requirements, this bank only publishes annual and semiannual figures.

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.

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Key Metrics

Nederlandse Waterschapsbank N.V.

(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period		1,914		1,979	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		1,914		1,979	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period		2,235		2,300	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition		2,235		2,300	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period		2,235		2,300	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		2,235		2,300	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount		4,659		5,171	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		4,659		5,171	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition		41.09%		38.28%	CA3 (1)	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		41.09%		38.28%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition		47.97%		44.48%	CA3 (3)	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		47.97%		44.48%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition		47.97%		44.48%	CA3 (5)	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		47.97%		44.48%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital		10,832		19,086	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital		20.63%		12.05%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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Leverage ratio

Nederlandse Waterschapsbank N.V.

(min EUR, %)		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition		2,235		2,300	C 47.00 (r0320,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition		2,235		2,300	C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital		10,832		19,086	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital		10,832		19,086	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital		20.63%		12.05%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital		20.63%		12.05%	[A.2]/[B.2]	

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Overview of Risk exposure amounts
Nederlandse Waterschapsbank N.V.

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Credit risk (excluding CCR and Securitisations) ¹		1,444		2,441	C 02.00 (r0040, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0490, c0010)
Of which the standardised approach		1,444		2,441	C 02.00 (r0060, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001)
Of which the foundation IRB (FIRB) approach		0		0	C 02.00 (r0250, c0010) - (C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002))
Of which the advanced IRB (AIRB) approach		0		0	C 02.00 (r0310, c0010) - (C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001))
Of which equity IRB		0		0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²		913		707	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0490, c0010)
Credit valuation adjustment - CVA		1,472		1,119	C 02.00 (r0640, c0010)
Settlement risk		0		0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)		377		414	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)		0		0	C 02.00 (r0520, c0010)
Of which the standardised approach		0		0	C 02.00 (r0530, c0010)
Of which IMA		0		0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book		0		0	C 19.00 (r0010, c0010)*12.5 + C 20.00 (r0010, c0450)*12.5 + MAX(C 24.00 (r0010, c0090), C 24.00 (r0010, c0100), C 24.00 (r0010, c0110))*12.5
Large exposures in the trading book		0		0	C 02.00 (r0680, c0010)
Operational risk		453		489	C 02.00 (r0590, c0010)
Of which basic indicator approach		0		0	C 02.00 (r0600, c0010)
Of which standardised approach		453		489	C 02.00 (r0610, c0010)
Of which advanced measurement approach		0		0	C 02.00 (r0620, c0010)
Other risk exposure amounts		0		0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total		4,659		5,171	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries (according to Article 379(1)) have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.

2024 EU-wide Transparency Exercise
Market Risk
Nederlandse Waterschapsbank N.V.

	SA		IM										IM										
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	
			MULTIPLICATION FACTOR (mfc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (mfc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mfc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (mfc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		
(min EUR)																							
	As of 30/09/2023	As of 31/12/2023	As of 30/09/2023											As of 31/12/2023									
Traded Debt Instruments		0											0	0	0	0							
Of which: General risk		0											0	0	0	0							
Of which: Specific risk		0											0	0	0	0							
Equities		0											0	0	0	0							
Of which: General risk		0											0	0	0	0							
Of which: Specific risk		0											0	0	0	0							
Foreign exchange risk		0											0	0	0	0							
Commodities risk		0											0	0	0	0							
Total		0											0	0	0	0	0	0	0	0	0	0	
	As of 31/03/2024	As of 30/06/2024	As of 31/03/2024											As of 30/06/2024									
Traded Debt Instruments		0											0	0	0	0							
Of which: General risk		0											0	0	0	0							
Of which: Specific risk		0											0	0	0	0							
Equities		0											0	0	0	0							
Of which: General risk		0											0	0	0	0							
Of which: Specific risk		0											0	0	0	0							
Foreign exchange risk		0											0	0	0	0							
Commodities risk		0											0	0	0	0							
Total		0											0	0	0	0	0	0	0	0	0	0	

Market risk template does not include CUI positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) (c) and 364 (2) a) CRD), which instead are included in the RWIA OI1 template.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks				3,541	47,021	0		
	Regional governments or local authorities				30,121	34,638	0		
	Public sector entities				43,009	3,793	359		
	Multi-lateral Development Banks				0	0	0		
	International Organisations				231	231	0		
	Institutions				4,486	2,284	288		
	Corporates				3,083	2,183	1,594		
	of which: SME				0	0	0		
	Real ⁴				0	0	0		
	of which: SME				0	0	0		
	Secured by mortgages on immovable property				0	0	0		
	of which: SME				0	0	0		
	Reserves in default				0	0	0	0	
	Resets associated with particular high risk				0	0	0	0	
	Covered bonds				0	0	0	0	
Claims on institutions and corporates with a ST credit assessment				0	0	0	0		
Collective investments undertakings (CIU)				0	0	0	0		
Other assets				0	0	0	0		
Standardised Total ⁵				72,381	89,784	2,251	0		

¹ Original exposure, unless Exposure value, is reported before taking into account any effects due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

² Distributed Total does not include the securitisation position unless in the results prior to the 2012 exercise.

³ Only the most relevant categories are disclosed. These have been selected upon the following rule: Countries of counterpart covering up to 5% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

⁴ Starting from the 2022 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
NETHERLANDS	Central governments or central banks				3,541	46,823	0		
	Regional governments or local authorities				31,121	28,838	0		
	Public sector entities				42,848	1,630	326		
	Multi-lateral Development Banks				0	0	0		
	International Organisations				0	0	0		
	Institutions				783	436	129		
	Corporates				2,299	1,666	1,270		
	of which: SME				0	0	0		
	Real ⁴				0	0	0		
	of which: SME				0	0	0		
	Secured by mortgages on immovable property				0	0	0		
	of which: SME				0	0	0		
	Reserves in default				0	0	0	0	
	Resets associated with particular high risk				0	0	0	0	
	Covered bonds				568	568	57		
Claims on institutions and corporates with a ST credit assessment				0	0	0	0		
Collective investments undertakings (CIU)				0	0	0	0		
Other assets				0	0	0	0		
Standardised Total ⁵				41	51	21	0		

¹ Original exposure, unless Exposure value, is reported before taking into account any effects due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

² Total value adjustments and provisions per country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
(in EUR, %)									
Consolidated data	Central governments or central banks					10,269	95,093	0	
	Regional governments or local authorities					24,414	24,747	0	
	Public sector entities					42,321	960	112	
	Multi-lateral Development Banks					0	0	0	
	International Organisations					241	241	0	
	Institutions					1,463	1,214	464	
	Corporates					4,194	3,385	2,941	
	of which: SME					0	0	0	
	Real estate					0	0	0	
	Secured by mortgages on immovable property					0	0	0	
	of which: SME					0	0	0	
	Exposures in default					0	0	0	0
	Items associated with particular high risk					0	0	0	0
	Covered bonds					0	0	0	0
	Claims on institutions and corporates with a ST credit assessment					0	0	0	0
Collective investments undertakings (CIU)					0	0	0	0	
Equity					0	0	0	0	
Other exposures					22	22	22	1	
Standardised Total ³					81,442	78,093	3,146	1	

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Defaulted Total does not include the securitisation position unless in the results prior to the 2024 exercise.

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparties covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
NETHERLANDS	Central governments or central banks					10,269	95,077	0	
	Regional governments or local authorities					24,414	24,747	0	
	Public sector entities					42,243	461	96	
	Multi-lateral Development Banks					0	0	0	
	International Organisations					0	0	0	
	Institutions					714	331	136	
	Corporates					1,676	1,067	1,366	
	of which: SME					0	0	0	
	Real estate					0	0	0	
	Secured by mortgages on immovable property					0	0	0	
	of which: SME					0	0	0	
	Exposures in default					0	0	0	0
	Items associated with particular high risk					0	0	0	0
	Covered bonds					0	0	61	
	Claims on institutions and corporates with a ST credit assessment					0	0	0	0
Collective investments undertakings (CIU)					0	0	0	0	
Equity					0	0	0	0	
Other exposures					22	22	22	1	
Standardised Total ³					82,422	78,093	3,146	1	

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Nederlandse Waterschapsbank N.V.

		IRB Approach										
		As of 30/09/2023					As of 31/12/2023					
		Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ¹	Risk exposure amount	
(min EUR, %)		Of which: defaulted	Of which: defaulted		Of which: defaulted	Of which: defaulted		Of which: defaulted				
Consolidated data	Central banks and central governments						0	0	0	0	0	0
	Institutions						0	0	0	0	0	0
	Corporates						0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending						0	0	0	0	0	0
	Corporates - Of Which: SME						0	0	0	0	0	0
	Retail						0	0	0	0	0	0
	Retail - Secured on real estate property						0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME						0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME						0	0	0	0	0	0
	Retail - Qualifying Revolving						0	0	0	0	0	0
	Retail - Other Retail						0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME						0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME						0	0	0	0	0	0
	Equity						0	0	0	0	0	
Other non credit-obligation assets									0			
IRB Total ²									0			

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

⁽²⁾ IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Nederlandse Waterschapsbank N.V.

		IRB Approach										
		As of 31/03/2024					As of 30/06/2024					
		Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹		Exposure Value ¹	Risk exposure amount	
(min EUR, %)		Of which: defaulted	Of which: defaulted		Of which: defaulted	Of which: defaulted		Of which: defaulted				
Consolidated data	Central banks and central governments						0	0	0	0	0	0
	Institutions						0	0	0	0	0	0
	Corporates						0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending						0	0	0	0	0	0
	Corporates - Of Which: SME						0	0	0	0	0	0
	Retail						0	0	0	0	0	0
	Retail - Secured on real estate property						0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME						0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME						0	0	0	0	0	0
	Retail - Qualifying Revolving						0	0	0	0	0	0
	Retail - Other Retail						0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME						0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME						0	0	0	0	0	0
	Equity						0	0	0	0	0	
Other non credit-obligation assets									0			
	IRB Total ²								0			

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

⁽²⁾ IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Nederlandse Waterschapsbank N.V.

As of 31/12/2023

(min EUR)		Direct exposures													Risk weighted exposure amount				
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet									
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures							
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions						
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other Central and eastern Europe countries non EEA																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Africa																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)" provide information on a net basis, whilst the related "of which" positions present information on a gross basis.

(7) The values for the "Other" bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying eGAAP

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Nederlandse Waterschapsbank N.V.

As of 30/06/2024

Direct exposures														Risk weighted exposure amount	
On balance sheet												Off balance sheet			
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other Central and eastern Europe countries non EEA														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Africa														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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(7) The values for the "Other" bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP