

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

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



# 2018 EU-wide Transparency Exercise Capital

			As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
	А	(min EUR, %) OWN FUNDS	1,820	1,939	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	1,499	1,618	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	transitional adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital	7	7	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments)  Retained earnings	1,497	1,617	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3		-3	0	C 01.00 (r180.c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Accumulated other comprehensive income	4	2	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
		Other Reserves				
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1	-1	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-2	-3	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	<ul> <li>(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs</li> </ul>	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (8) (i) and 89 to 91 of CRR; Articles 36(1) point (b) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (b) (iii) and 379(1) of CRR; Articles 36(1) point (b) (iv) and 153(8) of CRR and Articles 36(1) point (b) (iv) and 153(8) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	<ul> <li>(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment</li> </ul>	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-2	-4	C 01.00 (rS29,c010)	÷
	A.1.21	Transitional adjustments	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	321	321	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	321	321	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	1,820	1,939	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	2,680	2,621	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	55.94%	61.74%	CA3 (1)	•
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	67.90%	73.96%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	67.90%	73.96%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	1,499	1,618	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	55.94%	61.74%	[D.1]/[B-B.1]	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c040)	
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<sup>(1)</sup>The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not elicible from a reculatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 rapital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratio spublished by the perticipating banks e.g. in their Piller 3 disclosure



# Leverage ratio

	(mln EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	1,820	1,939	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	1,820	1,939	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	77,964	79,733	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	77,964	79,733	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	2.3%	2.4%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	2.3%	2.4%	C 47.00 (r330,c010)	



# Risk exposure amounts

(mln EUR)	As of 31/12/2017	as of 30/06/2018
Risk exposure amounts for credit risk	1,593	1,487
Risk exposure amount for securitisation and re-securitisations in the banking book	420	164
Risk exposure amount for contributions to the default fund of a CCP	0	0
Risk exposure amount Other credit risk	1,173	1,323
Risk exposure amount for position, foreign exchange and commodities (Market risk)	0	0
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	0	0
Risk exposure amount for Credit Valuation Adjustment	796	770
Risk exposure amount for operational risk	291	364
Other risk exposure amounts	0	0
Total Risk Exposure Amount	2,680	2,621

 $<sup>^{\</sup>left(1\right)}$  May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



#### Market Risk

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	SA					IM										IM						
	As of 31/12/2017	As of 30/06/2018				As of 31/1	2/2017									As of 30/06	/2018					
			VaR (Memorani			STRESSED VaR (Memorandum item) AND		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) 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	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRi 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	MEACHDE	TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0					4	
Of which: Specific risk	0	0	0	0	0	0								0	0							
Foreign exchange risk Commodities risk	0	1	0	0	0	0							l i	0	0	0						
Total	0	, o	ő	ő	ŏ	Ö	0	0	0	0	0	0	ŏ	ő	ŏ	ő	0	0	0	0	0	0



### Credit Risk - Standardised Approach

Nederlandse Waterschapsbank N.V.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	(min EUR, %)								
	Central governments or central banks	9,916	55,572	0		11,302	56,574	0	
	Regional governments or local authorities	17.262	17.435	0		19.212	18.902	0	
	Public sector entities	47,537	8	2		46,537	10	2	
	Multilateral Development Banks	60	60	0		5	5	0	
	International Organisations	258	258	0		257	257	0	
	Institutions	10.796	1.771	456		9.175	1.748	408	
	Corporates	985	685	662		1,238	866	843	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
onsolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	458	458	46		534	534	53	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation	1.711	1.711	420		821	821	164	
	Other exposures	8	8	8		17	17	17	
	Standardised Total	88 991	77 964	1 503	0	89.097	79.733	1 487	

(I) 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)

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	9.815	55.421	^		11,076	56,298	0	
	Regional governments or local authorities	9,815 17.236	55,421 17,409	0		11,076	56,298 17.986	0	
	Public sector entities	17.236 47.487	17.409	0		18.269 46.487	17.986	0	
	Multilateral Development Banks	47,467		2		40,467	10	0	
	International Organisations	0	0	0		0	0	0	
	International Organisations Institutions	5.006	362	83		3,704	276	64	
	Corporates	985	685	662		1,238	866	843	
	of which: SMF	963	003	002		1,230	000	013	
	Retail	0		0				0	
	of which: SME	0	,	0		0		0	
NETHERLANDS	Secured by mortgages on immovable property	0	0	0		0	0	0	
INCHIERCANDS	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	ı ö	0	0	0	ň	0	0
	Items associated with particularly high risk	0	n n	0		0	0	0	
	Covered bonds	458	458	46		534	534	53	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	ō	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation						-		
	Other exposures	8	8	8		17	17	17	
	Standardised Total <sup>2</sup>				•				_

					Standardis	sed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments
	(min EUR, %)								
	Central governments or central banks	0	50	0		0	50	0	
	Regional governments or local authorities	26	26	0		943	916	0	
	Public sector entities	50	0	0		50	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1.325	54	25		1.324	45	22	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
GERMANY	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

10 Chajinal exposure, unlike Exposure value, in control defore taking into account any effect due to credit conversion factors or credit risk mitopation techniques (e.g. substitution effects).
20 Total value adjustments and provisions per country of counterparty excludes those for securistation exposure, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

Total value dajastinenta ana provi	sions per country or counterparty excludes those for securistisation exposures, additional valuation adjus												
					Standardis	ed Approach							
			As of 31/12	/2017			As of 30/06/	2018					
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>				
	Central governments or central banks	0	0	0		0	0	0					
	Regional governments or local authorities	0	0	0		0	0	0					
	Public sector entities	0	0	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	2.144	974	219		1.924	1.060	208					
	Corporates	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Retail	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
UNITED KINGDOM	Secured by mortgages on immovable property	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	0	0	0	0	0	0	0					
	Items associated with particularly high risk	0	0	0		0	0	0					
I	Covered bonds	0	0	0		0	0	0					
I	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0					
1	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	0	0	0		0	0	0					
I	Securitisation		0	0		0	0	0					
1	Other exposures	0	0	0		0	0	0					
	Standardised Total <sup>2</sup>				0				0				

O "Original exposure, unitie: Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitoation techniques (e.g., substitution effects).

Total value advantments and convisions cor counter of counterconve excludes those for securistation execuses, additional valuation advantments (AVA) and other own funds enductions related to the encourses, but includes owneral credit risk advantments.



Credit Risk - Standardised Approach

Nederlandse Waterschapsbank N.V.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustment and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME Retail	0	0	0		0	0	0	
		0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
Counterpart 4	Secured by mortgages on immovable property of which: SME	0		U		U	0	0	
Counterpart	Exposures in default	U	0	0	0	U	0	0	0
	Items associated with particularly high risk	0		0	U	0	0	0	U
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0		0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation	U		U			U	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				•

Total value adjustments and provisions per country of counterparty excludes those for secunitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for secunitisation exposures, adjustments and provisions per country of counterparty excludes those for secunitisation exposures, adjustments and provisions per country of counterparty excludes those for secunitisation exposures, and provisions per country of counterparty excludes those for secunitisation exposures, adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for secunitisation exposures, and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments are consistent and provisions per country of counterparty excludes those adjustments are consistent and consistent and consistent and consistent and consistent adjustments are consistent and consistent and consistent and consis

		Standardised Approach									
			As of 31/12	/2017			As of 30/06/	06/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(min EUR, %)					0					
	Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0		0		0	0	0			
	Multilateral Development Banks	0	0	0		0		0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
Country of	of which: SME	0	0	0		0	0	0			
	Secured by mortgages on immovable property	0	0	0		0	0	0			
Counterpart 5	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0			
	Securitisation	0	0	U			U	U			
	Other exposures	0	0	0		0	0	0			
	Standardised Total <sup>2</sup>	, and the same of					Ů				

Organic popular, uniform the Exposure value, pre-control control production and account any effect due to control control produces and account any effect due to control produces a factor or credit no substancins (Alka) and control production effects).

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					Standardis	ed Approach				
			As of 31/12/2017 As of 30/06/201							
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
	Central governments or central banks	0	0	0		•	^			
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	ů o	0	0		0	0	0		
	International Organisations	0	ō	0		0	0	0		
	Institutions	0	0	0		0	0	0		
	Corporates	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
	Retail	0	0	0		0	0	0		
Country of	of which: SME	0	0	0		0	0	0		
Counterpart 6	Secured by mortgages on immovable property	0	0	0		0	0	0		
Counterpart o	of which: SME	0	0	0		0	0	0		
	Exposures in default	0	0	0	0	0	0	0	0	
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity	0	0	0		0	0	0		
	Securitisation					· ·	, and the same of			
	Other exposures	0	0	0		0	0	0		
	Standardised Total <sup>2</sup>				0				0	

(II) 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) Total value adjustments and provisions per country of counterparty excludes those for securistication encountry. Additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

" Total value adjustments and pro	visions per country of counterparty excludes those for securistisation exposures, additional valuation adia	stments (AVAs) and other own funds	reductions related to the exor	sures, but includes oeneral o	redit risk adiustments.				
					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	0	0			0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	n n	0		0	0	0	
Country of	of which: SME	0	o o	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 7	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Securitisation	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>	Ţ.		Ů	0	Ü		Ů	0

<sup>10</sup> Chairul exposure, unlike Exposure value for contract before taking into account any effect due to credit conversion factors or credit risk mitibation techniques (e.g., substitution effects).

20 Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AWIo) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Nederlandse Waterschapsbank N.V.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustment and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME Retail	0	0	0		0	0	0	
	of which: SME	0		U		U	0	0	
Country of		0	0	0		0	0	0	
Counterpart 8	Secured by mortgages on immovable property of which: SME	0		0		U	0	0	
countciparto	Exposures in default	0		0	0	U	0	0	0
	Exposures in default  Items associated with particularly high risk	0		0	U	0	0	0	U
	Covered bonds	0				0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	, i	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation	· ·					,		
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0	0		U	0	U	
Country of		0	0	0		0	0	0	
Counterpart 9	Secured by mortgages on immovable property of which: SME	0		0		0	0	0	
Counterpart	Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default  Items associated with particularly high risk	0		0	U	0	0	0	U
	Covered bonds	0	0	0		0	l 0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0		0	
	Collective investments undertakings (CIU)	0	0	0		0		0	
	Equity	0		0		0	0	0	
	Securitisation	0	U	0			U	U	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>	ů		_	•	Ů			

\*\* Uniquial exposure, unities exposure value, is reported before saving non account any effect of use of coefficient content on the content of the content of the coefficient and the coef

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06	/2018	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks		0	٥		0	0	0	
	Regional governments or local authorities	0		0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 10	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				

(II) 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) Total value adjustments and provisions per country of counterparty excludes those for securistication encountry. Additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



#### Credit Risk - IRB Approach

							IRB App	roach					
				As of 31	L/12/2017					As of 30	/06/2018		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions
	Central banks and central governments	0	derdanca	0	0	derdance	0	0	derdared	0	0	derdanca	0
	Institutions	0		0	0		0	0		0	0		0
	Corporates	0		0	0		0	0		0	0		0
	Corporates - Of Which: Specialised Lending	0		0	0		0	0		0	0		0
	Corporates - Of Which: SME	0		0	0		0	0		0	0		0
	Retail	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property - Of Which: SME	0		0	0		0	0		0	0		0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0		0	0		0	0		0	0		0
	Retail - Qualifying Revolving	0		0	0		0	0		0	0		0
	Retail - Other Retail	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: SME	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: non-SME	0		0	0		0	0		0	0		0
	Equity Securitisation	0			0		0	0		0	0		
	Other non credit-obligation assets	U		U	0		0	U		U	0		-
	IRB Total				0						0		

<sup>(</sup>II) 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).



	Conc. a. govern	ments exposures by country of Nederlandse Waterschapsbank N.V.												
		Nederlandse Waterschausbank N.V.					As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			-
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)	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	Risk weighted exposure amount
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Austria													
Total [ 0 - 3M [   3M - 1Y     1Y - 2Y     2Y - 3Y		0 175 0 15	0 175 0 15	0	0	0 0 0	0 0 0	0	0	0 0 0	0	0	0	
[ 2Y - 3Y [ [ 3Y - 5Y [	Belgium	0 0 0 191	0 0 0 191	0	0 0	0 0 0	0 0 0	0	0	0 0	0	0	0	0
[ 0 - 3M	Bulgaria		191				Ü	Ţ	Ü	,		Ţ.	ů	
[ 0 - 3M [	Cyprus													
[ 0 - 3M   [ 3M - 1Y	Czech Republic													
[ 10 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 15Y - 10Y   [ 10Y - more ] ]	Denmark													
TO - 3M	Estonia													



		ments exposures by country of Nederlandse Waterschapsbank N.V												
		Neuerianose waterschapsbank N.V					As of 30/06/2018							
						Direc	ct exposures							
				On balance of	hook	Direc	ct exposures		Deriva	Birros		Off halas	an abaat	-
	(min EUR)			On balance s	neet				Deriva	tives		Off balar	nce sheet	_
												Off-balance sh	heet exposures	
								Derivatives with po	ositive fair value	Derivatives with	negative fair value		ı	
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)											Risk weighted exposure amount
			positions)	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 - 2Y [	Finland													
[5Y - 10Y   [10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [		0 50	0 50	0 0	0	0	0	0	0	0	0	0	0	
TO - 3M	France	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y   [5Y - 10Y   [10Y - more		0 0	0	0	0	0	0	0	0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [		50 889 50	50 889 50	0	0	0	<b>0</b>	0	0	0	0	0	0	0
[ 1Y - 2Y [		50 0	50	0	0	0	0	0	0	0	0	54 0	0	
[ 2Y - 3Y [   3Y - 5Y     5Y - 10Y [	Germany	0	0	0	0	0	0	0	0	0	0	0	0	
f 10Y - more Total f 0 - 3M f		939	0 939	0	0	0	0	0	0	0	0	0 54	0	0
「0-3M「 「3M-1Y「 「1Y-2Y「														
[ 2Y - 3Y [	Croatia													
[ 0 - 3M [ [ 3M - 1Y [														
f 1V - 2V f	Greece													
[2Y - 3Y   [3Y - 5Y   [5Y - 10Y														
[10Y - more     Total     [0 - 3M   [13M - 1Y   [13M - 1] ]]														
[ 1Y - 2Y [														
[ 2Y - 3Y [   13Y - 5Y     15Y - 10Y	Hungary													
[10Y - more Total														
「0 - 3M 「 「3M - 1Y 「 「1Y - 2Y 「														
[ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ]	Ireland													
Total	L													



		Nederlandse Waterschansbank N.V					As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance si	neet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
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)	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	Risk weighted exposure amount
0 - 3M     3M - 1Y	Italy													
[ 0 - 3M [	Latvia													
Total  [ 0 - 3M	Lithuania													
10 - 3M    10 - 3M    13M - 1Y    11Y - 2Y    12Y - 3Y    13Y - 5Y    15Y - 10Y    110Y - more	Luxembourg	0 41 97 30 25 48 0	0 41 97 30 25 48 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	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 - 3M] [3M - 1Y] [1Y - 2Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Malta	272	242					3		j	v			
[ 0 - 3M [	Netherlands	2, 2, 338 6, 018 6, 970 5, 793 6, 176 6, 726 27, 257 61,479	2,538 6,018 6,970 5,793 6,176 6,726 27,257	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 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 0 247 <b>247</b>	0 0 0 0 0 0 0 447	0 0 0 0 0	0 0 0 0 0	944 473 298 214 146 201 694 2,971	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2
10 - 3M     13M - 1Y    11Y - 2Y    12Y - 3Y    13Y - 5Y    15Y - 10Y    10Y - more   Total	Poland	01,479						241		j		2,771		



		Nederlandse Waterschansbank N.V.												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
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)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	Risk weighted exposure amount
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
(a. 3M)														
[ 0 - 3M [	Portugal													
[ 0 - 3M [	Romania													
Total  [0 - 3Mf]  [3M - 1Y]  [1Y - 2Y]  [2Y - 3Y]  [3Y - 5Y]  [5Y - 10Y]  [10Y - more  Total	Slovakia													
0 - 3M     3M - 1Y     1Y - 2Y     2Y - 3Y     3Y - 5Y     5Y - 10Y     10Y - more	Slovenia													
10 cal   [0 - 3M [   [3M - 1Y    [1Y - 2Y    [2Y - 3Y    [3Y - 5Y    [5Y - 10Y    [10Y - more	Spain													
Total  [0 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   [10Y - more Total	Sweden													
[ 0 - 3M [	United Kingdom													
Total														



		Nederlandse Waterschapsbank N.V.												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											exposure amount
			positions)									Nominal	Provisions	
				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	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
(a. 2M)														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [	Iceland													
Total														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]														
7 2Y - 3Y F F3Y - 5Y F F5Y - 10Y F	Liechtenstein													
[10V - more														
Total [ 0 - 3M [														
[3Y - 3Y ] [3Y - 5Y ]	Norway													
f 10Y - more														
「0-3M「 「3M-1Y「 「1Y-2Y「														
[ 2Y - 3Y [	Australia													
I O a 3M F														
[ 3M - 1Y [														
[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Canada													
Total														
[ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [   13Y - 5Y [   15Y - 10Y [	Hong Kong													
[10Y - more Total														
[ 0 - 3M [														
[ 2Y - 3Y [   13Y - 5Y     15Y - 10Y	Japan													
f 10Y - more Total	1													



		ments exposures by country of Nederlandse Waterschapsbank N.V												
		veueriangse waterschansbank N.V					As of 30/06/2018							
						Divo	ct exposures							
						Dire	ct exposures							_
	(min EUR)		1	On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			-
														Risk weighted
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)									Nominal	Provisions	Risk weighted exposure amount
				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			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 17 - 27 [	u.s.													
[5Y - 10Y   [10Y - more Total														
Total f 0 - 3M f														
[ 0 - 3M [	China													
	Cima													
[10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [   3Y - 5Y [   5Y - 10Y [	Switzerland													
[10Y - more														
Total [ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y														
[ 1Y - 2Y [	Other advanced economies non EEA													
	HOH EEA													
Total [ 0 - 3M [	1													
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [	Other Central and eastern													
[ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [	Europe countries non EEA													
Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
1 2Y - 3Y I 13Y - 5Y I	Middle East													
[5Y - 10Y   [10Y - more Total	1													
[ 0 - 3M [														
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [	Latin America and the													
[3Y - 5Y [ [5Y - 10Y [	Caribbean													
l 10Y - more Total														



	General govern	ments exposures by country of	tne counterparty											
		Nederlandse Waterschansbank N.V					As of 30/06/2018	2						
						Dire	ct exposures	,						
	(min EUR)			On balance s	heet	Dire	ct exposures		Deriva	tives		Off balar	ice sheet	-
	(Hill EUK)											Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
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)	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	Risk weighted exposure amount
[ 0 - 3M [	Africa													
[ 0 - 3M [	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 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 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 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 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 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 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 records cover or view consoures to central, recording all cases are designed and case of the control of the counterparts with full or cartial coverment cuarantees.

(3) The basks disclose the exposures in the "Financial assets held for tradition" confloid after offsettime the cash short oxidions have to the exposures to central, recording to the exposures of the exposures to the exposures to exposure t

(5) Rediand countries not exported separately not one TEAL Stratel. Known Rediands.

Rediands.

Other advanced non EEAL Stratel. Known, PK Mecadonia, Mortenegro, Serbia and Turkey,
Other CEF one EEA. Hibania, Bosnia and Herzeoprina, PK Mecadonia, Mortenegro, Serbia and Turkey,
Middle Sest: Barran. Diltod. Iran. Iran. Jordan. Kurvalt. Lebanon. Libra. Ornan. Catar. Saud. Arabia. Sudian. Svria. United Arab Emirates and Yemen.

Middle Sest: Barran. Diltod. Iran. Iran. Jordan. Kurvalt. Lebanon. Libra. Ornan. Catar. Saud. Arabia. Sudian. Svria. United Arab Emirates and Yemen.

Middle Sest: Barran. Diltod. Iran. Iran. Jordan. Kurvalt. Lebanon. Libra. Ornan. Catar. Saud. Arabia. Sudian. Periad.

Middle Sest: Barran. Diltod. Iran. Iran. Jordan. Kurvalt. Lebanon. Libra. Ornan. Catar. Saud. Arabia. Sudian. Periad.

Middle Sest: Barran. Diltod. Iran. Iran. Jordan. Kurvalt. Lebanon. Libra. Ornan. Catar. Saud. Arabia. Sudian. Periad.

Middle Sest: Barran. Diltod. Iran. Iran. Jordan. Kurvalt. Lebanon. Libra. Ornan. Catar. Sudian. Middle Arabia. Sudian. Periad.

Middle Sest: Barran. Diltod. Iran. Iran. Jordan. Kurvalt. Lebanon. Libra. Ornan. Catar. Sudian. Arabia. Sudian. Periad. Middle Arabia. Sudian. Sudian.