

Bank name: Nationwide

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	GB	1.a.(1)
(2) Bank name	1002	Nationwide	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2017-12-31	1.a.(3)
(4) Reporting currency	1004	GBP	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-05-22	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2018-07-27	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.nationwide.co.uk/about/corporate-information/res	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	52	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	1,806	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	0	2.b.(1)
(2) Counterparty exposure of SFTs	1014	9,125	2.b.(2)
c. Other assets			
	1015	226,792	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	9,390	2.d.(1)
(2) Items subject to a 20% CCF	1022	7,372	2.d.(2)
(3) Items subject to a 50% CCF	1023	5,777	2.d.(3)
(4) Items subject to a 100% CCF	1024	750	2.d.(4)
e. Regulatory adjustments			
	1031	1,429	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))			
	1103	243,827.05	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1035	0	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	1,019	3.c.(1)
(2) Senior unsecured debt securities	1037	0	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	0	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
	1213	0	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	11	3.e.(1)
(2) Potential future exposure	1044	1,671	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))			
	1045	2,965	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	1,541	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	570	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
	1214	0	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	80	4.d.(1)
(2) Potential future exposure	1051	134	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	2,326	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
	1053	18,508	5.a.
b. Senior unsecured debt securities			
	1054	14,449	5.b.
c. Subordinated debt securities			
	1055	4,618	5.c.
d. Commercial paper			
	1056	3,281	5.d.
e. Certificates of deposit			
	1057	5,215	5.e.
f. Common equity			
	1058	2,704	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	48,774	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	34	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	13	6.c.
d. Swiss francs (CHF)	1064	3	6.d.
e. Chinese yuan (CNY)	1065	0	6.e.
f. Euros (EUR)	1066	304,676	6.f.
g. British pounds (GBP)	1067	296,708	6.g.
h. Hong Kong dollars (HKD)	1068	18	6.h.
i. Indian rupee (INR)	1069	1	6.i.
j. Japanese yen (JPY)	1070	102	6.j.
k. Mexican pesos (MXN)	1108	1	6.k.
l. Swedish krona (SEK)	1071	3	6.l.
m. United States dollars (USD)	1072	37,087	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	638,646	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	0	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	0	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	129,085	9.a.
b. OTC derivatives settled bilaterally	1079	92,437	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	221,522	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	0	10.a.
b. Available-for-sale securities (AFS)	1082	10,599	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	8,278	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,399	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	922	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	80	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	3,619	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	712	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	57	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	132	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	787	13.c.

Ancillary Data