

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	2015-12-31	1.a.(3)
(4) Reporting currency	1004	GBP	1.a.(4)
(5) Euro conversion rate	1005	1.362490633	1.a.(5)
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	2016-07-31	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.nationwide.co.uk/about/corporate-information/results-and-	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	2,312	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	1,909	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	4,572	2.b.(2)
c. Other assets	1015	200,016	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	8,288	2.d.(1)
(2) Items subject to a 20% CCF	1022	6,476	2.d.(2)
(3) Items subject to a 50% CCF	1023	7,117	2.d.(3)
(4) Items subject to a 100% CCF	1024	0	2.d.(4)
e. Regulatory adjustments	1031		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	214,491	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	1,093	3.a.
(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	972	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	1042	27	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	10	3.e.(1)
(2) Potential future exposure	1044	932	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	3,034	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	1,713	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	1,464	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	1049	32	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3	4.d.(1)
(2) Potential future exposure	1051	977	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	4,188	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	15,357	5.a.
b. Senior unsecured debt securities	1054	8,278	5.b.
c. Subordinated debt securities	1055	1,623	5.c.
d. Commercial paper	1056	3,459	5.d.
e. Certificates of deposit	1057	5,403	5.e.
f. Common equity	1058	1,717	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	35,836	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	46	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	25	6.c.
d. Swiss francs (CHF)	1064	3	6.d.
e. Chinese yuan (CNY)	1065	0	6.e.
f. Euros (EUR)	1066	38,121	6.f.
g. British pounds (GBP)	1067	210,040	6.g.
h. Hong Kong dollars (HKD)	1068	280	6.h.
i. Indian rupee (INR)	1069	1	6.i.
j. Japanese yen (JPY)	1070	32	6.j.
k. Swedish krona (SEK)	1071	2	6.k.
l. United States dollars (USD)	1072	43,457	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	292,007	6.m.

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	2,772	9.a.
b. OTC derivatives settled bilaterally	1079	159,541	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	162,313	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	10,913	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	6,640	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,586	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	2,687	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	101	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	5,859	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	10,801	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	6,251	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	2,043	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	6,594	13.c.

Ancillary Data