Bank Name: **Nationwide**

General Bank Data

Section 1: General Information	Response	
a. General information provided by the national supervisor:		
(1) Country code	UK	1.a.(1)
(2) Bank name	Nationwide	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	GBP	1.b.(2)
(3) Euro conversion rate	1.1995	1.b.(3)
(4) Reporting unit	1 000 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	http://www.nationwide.co.uk/about/corporate-information/results-and-accounts#xtab:2013-2014	1.b.(6)

Size Indicator

Section 2: Total Exposures	Amount	
a. Counterparty exposure of derivatives contracts (method 1)	2 298	2.a.
b. Gross value of securities financing transactions (SFTs)	0	2.b.
c. Counterparty exposure of SFTs	0	2.c.
d. Other assets	186 920	2.d.
(1) Securities received in SFTs that are recognised as assets	0	2.d.(1)
e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	189 218	2.e.
f. Potential future exposure of derivative contracts (method 1)	1 105	2.f.
g. Notional amount of off-balance sheet items with a 0% CCF	7 338	2.g.
(1) Unconditionally cancellable credit card commitments	5 606	2.g.(1)
(2) Other unconditionally cancellable commitments	1 732	2.g.(2)
h. Notional amount of off-balance sheet items with a 20% CCF	5 532	2.h.
i. Notional amount of off-balance sheet items with a 50% CCF	11 999	2.i.
j. Notional amount of off-balance sheet items with a 100% CCF	4 241	2.j.
k. Total off-balance sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	23 611	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:		
(1) On-balance sheet assets	0	2.l.(1)
(2) Potential future exposure of derivatives contracts	0	2.l.(2)
(3) Unconditionally cancellable commitments	0	2.l.(3)
(4) Other off-balance sheet commitments	0	2.l.(4)
(5) Investment value in the consolidated entities	0	2.l.(5)
m. Regulatory adjustments	1 693	2.m.
o. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	211 136	2.o.

Interconnectedness Indicators

Section 3: Intra-Financial System Assets	Amount	
a. Funds deposited with or lent to other financial institutions	982	3.a.
(1) Certificates of deposit	0	3.a.(1)
b. Undrawn committed lines extended to other financial institutions	312	3.b.
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	429	3.c.(1)
(2) Senior unsecured debt securities	38	3.c.(2)
(3) Subordinated debt securities	59	3.c.(3)
(4) Commercial paper	0	3.c.(4)
(5) Stock (including par and surplus of common and preferred shares)	0	3.c.(5)
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	0	3.d.
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	230	3.e.(1)
(2) Potential future exposure	408	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))	2 458	3.f.

Section 4: Intra-Financial System Liabilities	Amount	
a. Deposits due to depository institutions	1 986	4.a.
b. Deposits due to non-depository financial institutions	3 612	4.b.
c. Undrawn committed lines obtained from other financial institutions	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	19	4.d.
e. OTC derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	49	4.e.(1)
(2) Potential future exposure	710	4.e.(2)
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	6 376	4.g.

Section 5: Securities Outstanding	Amount	
a. Secured debt securities	16 675	5.a.
b. Senior unsecured debt securities	4 420	5.b.
c. Subordinated debt securities	2 356	5.c.
d. Commercial paper	3 540	5.d.
e. Certificates of deposit	3 632	5.e.
f. Common equity	634	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0	5.g.
i. Securities outstanding indicator (sum of items 5.a through 5.g)	31 257	5.i.

Substitutability/Financial Institution Infrastructure Indicators

Section 6: Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	Amount	
a. Australian dollars	AUD	AUD 118	73	6.a.
b. Brazilian real	BRL	BRL 0	0	6.b.
c. Canadian dollars	CAD	CAD 15	9	6.c.
d. Swiss francs	CHF	CHF 4	3	6.d.
e. Chinese yuan	CNY	CNY 0	0	6.e.
f. Euros	EUR	EUR 89,308	75 846	6.f.
g. British pounds	GBP	GBP 696,115	696 115	6.g.
h. Hong Kong dollars	HKD	HKD 10	1	6.h.
i. Indian rupee	INR	INR 146	2	6.i.
j. Japanese yen	JPY	JPY 2,060	14	6.j.
k. Swedish krona	SEK	SEK 48	5	6.k.
l. United States dollars	USD	USD 124,436	79 606	6.l.
n. Payments activity indicator (sum of items 6.a through 6.l)			851 673	6.n.

Section 7: Assets Under Custody	Amount	
a. Assets under custody indicator	0	7.a.

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

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(4) Reporting unit	1 000 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	http://www.nationwide.co.uk/about/corporate-information/results-and-accounts#xtab:2013-2014	1.b.(6)

Complexity Indicators

Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives	Amount	
a. OTC derivatives cleared through a central counterparty	30	9.a.
b. OTC derivatives settled bilaterally	112 370	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	112 400	9.c.

Section 10: Trading and Available-for-Sale Securities	Amount	
a. Held-for-trading securities (HFT)	0	10.a.
b. Available-for-sale securities (AFS)	11 058	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	7 591	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	617	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	2 850	10.f.

Section 11: Level 3 Assets	Amount	
a. Level 3 assets indicator	82	11.a.

Cross-Jurisdictional Activity Indicators

Section 12: Cross-Jurisdictional Claims	Amount	
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	6 590	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	6 590	12.c.

Section 13: Cross-Jurisdictional Liabilities	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	11 209	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	6 456	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1 836	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	6 589	13.d.

Additional Indicators