Classification: Public

NatWest Group plc

Disclosure for Global Systemically Important Banks (G-SIB) Indicators as of 31 December 2024.



NatWest Group plc is no longer currently classified as a G-SIB however disclosure obligations require the Group to continue to report G-SIB indicators to the national authority, the Prudential Regulatory Authority.

The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks with the current BCBS methodology relying upon an indicator-based measurement approach. The selected indicators reflect the size of the bank, its interconnectedness, the lack of readily available substitutes or financial institution infrastructure for the services it provides, its global (cross-jurisdictional) activity and its complexity. The selected indicators are chosen to reflect the different aspects of what generates negative externalities and makes a bank critical for the stability of the financial system and global economy.

General Bank Data		
Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	GB
(2) Bank name	1002	NWG
(3) Reporting date (yyyy-mm-dd)	1003	2024-12-31
(4) Reporting currency	1004	GBP
(5) Euro conversion rate	1005	1.206010758
(6) Submission date (yyyy-mm-dd)	1006	2025-05-01
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1,000,000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2025-04-30
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	https://investors.natwestgroup.com/
(6) LEI code	2015	2138005O9XJIJN4JPN90
Size Indicator		
Section 2 - Total Exposures	GSIB	Amount in Million GBP
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	10,731
(2) Capped notional amount of credit derivatives	1201	619
(3) Potential future exposure of derivative contracts	1018	16,692
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	63,767
(2) Counterparty exposure of SFTs	1014	2,460
c. Other assets	1015	554,987
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 10% credit conversion factor (CCF)	1019	50,483
(2) Items subject to a 20% CCF	1022	8,159
(3) Items subject to a 40% CCF	2300	0
(3) Items subject to a 50% CCF	1023	72,095
(4) Items subject to a 100% CCF	1024	16,900
e. Regulatory adjustments	1031	9,397
f. Tatal supposition of the consistency adjustments (suppositions 2 of 1) there and 2 of 1) three 2		
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	708,884
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		
(1) On-balance sheet and off-balance sheet insurance assets	1701	0
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0
(3) Investment value in consolidated entities	1208	0
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0
Tatal programs indicates including incurance subsidiaries (sure of those 2.5.2 o.(1) there use 2.6.2 o.(2) the same 2.6.2 o.(3) the same 2.6.2 o.(4) the sam		
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	708,884

Control Founded System Assets			
1	Interconnectedness Indicators		
1			
10 Certification of deposit States and parties or controlled lines estended to other financial institutions 1207 1648	Section 3 - Intra-Financial System Assets	GSIB	Amount in million GBP
10. Unusual parts and discussmental few presented by other financial institutions (1) Security distillation of that securities (2) Security distillation of the securities (3) Security distillation of the securities (3) Security distillation of the securities (3) Security distillation of the securities of the securities (3) Security distillation of the securities (3)	a. Funds deposited with or lent to other financial institutions	1216	34,227
Endingray of accurate issued by extent Formation Institutions 210 10,444 20,003 10,444 20,003 20,	(1) Certificates of deposit	2102	85
15 Secure date securiber	b. Unused portion of committed lines extended to other financial institutions	1217	16,448
23 Serior unsecured detail securities 2104 2,003 35 Serior formed bids securities 2105 688 48 Commercial progent 2105 143 48 Commercial progent 2105 143 49 Commercial progent 2105 143 49 Commercial progent 2105 143 40 Commercial progent 21	c. Holdings of securities issued by other financial institutions		
3 State Principles 1995 1996 1997	(1) Secured debt securities	2103	16,048
16 Commercial proper 17 Commercial proper 18 Commercial proper	(2) Senior unsecured debt securities	2104	2,803
50 Colifornia year contribution on the specific equity securities included in item 3.4(5) 2207 241	(3) Subordinated debt securities	2105	688
(d) Offenting hort positions in rotation to the specific equity securities included in Item 2.(5) 2,000 3 3 3 3 4 4 3 3 3 4 4	(4) Commercial paper	2106	143
4. M. Control control excrete the operator of offsit with other financial institutions 1219 39 (1) No positive current the operator of offsit with other financial institutions 2109 1.443 (1) De Positive for volue 2109 1.443 (2) De Positive for volue 2109 1.443 (3) De Positive for volue 2109 1.443 (4) De Positive for volue 2109 1.443 (4) De Positive for volue 210 0.078 (5) De Visitive for volue 200 0.000 (6) De Section of A - Infrared Floracial System Liabilities 0.000 Amount in million CBP (7) De Logical Section of Floracial System Liabilities 0.000 Amount in million CBP (8) Deposits do be not referred from other financial institutions 2111 19/46 (9) Deposits do be not referred referred from other financial institutions 2112 4/06 (10) Developed from other financial institutions 2112 4/06 (11) Developed from other financial institutions 1212 4/06 (12) Developed from other financial institutions 1212 4/06 (12) Developed from other financial institutions from th	(5) Equity securities	2107	241
6. OC detrothes with other financial institutions for value 210 1.643 2) I bestantial expeasure 210 8.878 7. etto-financial system coasts indicator, including insurance subsidiaries (sum of items 3.0.3b through 3.c.(\$); 3.d. 3.e.(1), and 3.e.(7), minus 3.c.(6) 1215 8.138 4. Inter-Financial System Labilities 0580 Amount in million GBP 1215 8.138 5. Inter-Binancial System Labilities 0580 Amount in million GBP 1217 4.001 1217 4.001 1218 4.001 1219 4.001 1219 4.001 1219 4.001 1219 4.001 1210 4.001 1211 1.008 1.009 1.000	(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0
1,000 1,643 2,000 1,64	d. Net positive current exposure of SFTs with other financial institutions	1219	39
2, Peter for former of system causes indicators, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c, (5), 3.d, 3.e, (1), and 3.e, (2), minus 3.e, (6)	e. OTC derivatives with other financial institutions that have a net positive fair value		
1. Intro-financial system causes indicator, including insurence subsidiaries (sum of items 3.a. 3.b through 3.e.(5), 3.d. 3.e.(1), and 3.e.(2), minus 3.e.(6)) 12.15 8.1,588 12.15 8.1,588 12.15 8.1,588 12.15 8.1,588 13.15 8.1,588 13.15 8.1,588 14.15 9.1,598 15.	(1) Net positive fair value	2109	1,643
1. Inter-financial system cases indicator, including insurance subsidiaries (pum of items 3.a. 3.b through 3.a.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6) 1.1.5 1.5.	(2) Potential future exposure	2110	8,878
1215 8,158			
a. Funds deposited by or borrowed from other finocial institutions 2111 19.788 (2) Expensits due to near-depository finoncial institutions 2112 44.001 (2) Expensits due to near-depository finoncial institutions 2113 47.6 (3) Usons betained from other finoncial institutions 2123 0 (3) Usons betained from other finoncial institutions 1224 703 (4) Extensional contract exposure of ST-with other finoncial institutions that how a net negative foir value 1124 11.001 (1) Net register foir value 2114 1.801 2.915 6.105 (2) Photerfoil Future exposure 2115 6.105 1.211 77.885 (2) Photerfoil Future exposure 2115 6.105 1.211 77.885 scitific St. Securities Chatsording 6.581 Amount in million GRP 3.811 1.924 3.92 scitific St. Securities Chatsording 2116 1.924 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92	f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	81,158
a. Funds deposited by or borrowed from other finocial institutions 2111 19.788 (2) Expensits due to near-depository finoncial institutions 2112 44.001 (2) Expensits due to near-depository finoncial institutions 2113 47.6 (3) Usons betained from other finoncial institutions 2123 0 (3) Usons betained from other finoncial institutions 1224 703 (4) Extensional contract exposure of ST-with other finoncial institutions that how a net negative foir value 1124 11.001 (1) Net register foir value 2114 1.801 2.915 6.105 (2) Photerfoil Future exposure 2115 6.105 1.211 77.885 (2) Photerfoil Future exposure 2115 6.105 1.211 77.885 scitific St. Securities Chatsording 6.581 Amount in million GRP 3.811 1.924 3.92 scitific St. Securities Chatsording 2116 1.924 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92 3.92			
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Deposits due no desposition y institutions 2111 1.97.88	·		
20 Deposits due to non-depository financial institutions	. ,	2111	19.768
(g) Loons obtained from other financial institutions			
b. Unused portion of committed lines obtained from other financial institutions			
c. Net negative current exposure of SFTs with other financial institutions 1224 703 d. OTC derivatives with other financial institutions that have a net negative fair value 2114 1.801 (J) Net negative fair value 2115 6.105 (J) Potential future exposure 2115 6.105 is Intra-financial patient mibilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2)) 1221 77,855 section 5 - Securities Outstanding GSIB Amount in million GBP 3.501 4.501 1.724 5.502 5.502 1.502 1.502 5.502 1.502 1.502 5.502 5.502 1.502 5.502 1.502 5.502 5.502 1.502 5.502 5.502 1.502 5.502 5.502 1.502 5.502 5.502 1.502 5.502 5.502 1.502 5.502 5.502 1.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502 5.502			
d. OTC derivotives with other financial institutions that have a net negative fair value 2114 1.801	·		
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CSIB			·
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a. Secured debt securities 2116 1,924 b. Senior unsecured debt securities 2117 46,342 c. Subordinated debt securities 2118 6,136 d. Common equity 2119 5,969 c. Cettificates of deposit 2120 5,297 f. Common equity 2121 33,500 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 2121 33,500 g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. 2122 5,383 h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g) 1226 104,551 Substitutability///inancial Institution Infrastructural Indicators 2126 104,551 Substitutability///inancial Institution Infrastructural Indicators 258 Amount in million GBP a. Autaralian and institution (CAD) 1061 182,270 b. Considerate (CAD) 1063 305,218 b. Considerate (CAD) 1064 151,750 b. Considerate (CAP) 1064 151,750 c. Swiss Transact (CHF) 1064 151,750 d. Chinese yound (CMP) 1066 3,004,	Service S. Servicine Outstanding	CCID	A
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d. Chinese yuan (CNY) e. Euros (EUR) f. British pounds (GBP) g. Hong Kong dollars (HKD) h. Indian rupee (INR) i. Japanese yen (JPY) j. Swedish krona (SEK) k. Singapore dollar (SGD) l. United States dollars (USD) m. Payments activity indicator (sum of items 6.a through 6.l) ection 7 - Assets Under Custody a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity b. Debt underwriting activity 1076 1086 1097 1087 1088 1089 1089 1089 1089 1089 1089 1089	b. Canadian dollars (CAD)		,
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h. Indian rupee (INR) i. Japanese yen (JPY) ii. Japanese yen (JPY) j. Swedish krona (SEK) k. Singapore dollar (SGD) 1071 109,620 k. Singapore dollar (SGD) 2133 35,823 l. United States dollars (USD) m. Payments activity indicator (sum of items 6.a through 6.l) 1072 4,458,617 1073 23,232,699 ection 7 - Assets Under Custody a. Assets under custody indicator 1074 500,727 ection 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity b. Debt underwriting activity 1076 58,261	f. British pounds (GBP)		
i. Japanese yen (JPY) 1070 141,318 j. Swedish krona (SEK) 1071 109,620 k. Singapore dollar (SGD) 2133 35,823 I. United States dollars (USD) 1072 4,458,617 m. Payments activity indicator (sum of items 6.a through 6.l) 1073 23,232,699 ection 7 - Assets Under Custody 6SIB Amount in million GBP a. Assets under custody indicator 1074 500,727 ection 8 - Underwritten Transactions in Debt and Equity Markets GSIB Amount in million GBP a. Equity underwriting activity 1075 43 b. Debt underwriting activity 1076 58,261	g. Hong Kong dollars (HKD)	1068	46,893
j. Swedish krona (SEK) 1071 109,620 k. Singapore dollar (SGD) 2133 35,823 I. United States dollars (USD) 1072 4,458,617 m. Payments activity indicator (sum of items 6.a through 6.I) 1073 23,232,699 ection 7 - Assets Under Custody 6SIB Amount in million GBP a. Assets under custody indicator 1074 500,727 ection 8 - Underwriting activity 1075 43 b. Debt underwriting activity 1076 58,261	h. Indian rupee (INR)	1069	941
k. Singapore dollar (SGD) 1. United States dollars (USD) 1072 1072 1073 1073 23,232,699 1074 2508 Amount in million GBP 250,727 26ction 8 - Underwriting activity 26. Equity underwriting activity 27. Betting activity 28. Betting activity 29. Betting activity 29. Betting activity 20. Betting	i. Japanese yen (JPY)	1070	141,318
I. United States dollars (USD) m. Payments activity indicator (sum of items 6.a through 6.l) cection 7 - Assets Under Custody a. Assets under custody indicator cection 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity b. Debt underwriting activity 1072 4,458,617 1073 23,232,699 Amount in million GBP 500,727 43 1075 43 1076 58,261	j. Swedish krona (SEK)	1071	109,620
m. Payments activity indicator (sum of items 6.a through 6.l) action 7 - Assets Under Custody a. Assets under custody indicator b. Debt underwriting activity 1073 23,232,699 Amount in million GBP 500,727 65IB Amount in million GBP 43 50. Debt underwriting activity 1076 58,261	k. Singapore dollar (SGD)	2133	35,823
ection 7 - Assets Under Custody a. Assets under custody indicator 1074 500,727 ection 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity 50. Debt underwriting activity 1076 58,261	I. United States dollars (USD)	1072	4,458,617
a. Assets under custody indicator 1074 500,727 ection 8 - Underwritten Transactions in Debt and Equity Markets 6SIB Amount in million GBP a. Equity underwriting activity 1075 43 b. Debt underwriting activity 1076 58,261	m. Payments activity indicator (sum of items 6.a through 6.l)	1073	23,232,699
a. Assets under custody indicator 1074 500,727 ection 8 - Underwritten Transactions in Debt and Equity Markets 6SIB Amount in million GBP a. Equity underwriting activity 1075 43 b. Debt underwriting activity 1076 58,261			
ection 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity b. Debt underwriting activity 1076 58,261	Section 7 - Assets Under Custody	GSIB	Amount in million GBP
a. Equity underwriting activity 1075 43 b. Debt underwriting activity 1076 58,261	a. Assets under custody indicator	1074	500,727
a. Equity underwriting activity 1075 43 b. Debt underwriting activity 1076 58,261			
b. Debt underwriting activity 1076 58,261	Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million GBP
b. Debt underwriting activity 1076 58,261	a. Equity underwriting activity	1075	43
	b. Debt underwriting activity	1076	58,261
	c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	

Section 9 - Trading Volume	GSIB	Amount in million GBP
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	22,448
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	175,198
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	197,646
d. Trading volume of listed equities, excluding intragroup transactions	2126	0
e. Trading volume of all other securities, excluding intragroup transactions	2127	0
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	0
Complexity indicators		
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million GBP
a. OTC derivatives cleared through a central counterparty	2129	7,320,985
b. OTC derivatives settled bilaterally	1905	5,240,252
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	12,561,237
Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in million GBP
a. Held-for-trading securities (HFT)	1081	13,878
b. Available-for-sale securities (AFS)	1082	37,535
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	36,313
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,591
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	9,509
Section 12 - Level 3 Assets	GSIB	Amount in million GBP
a. Level 3 assets indicator, including insurance subsidiaries	1229	1,681
Cross-Jurisdictional Activity Indicators		
Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in million GBP
a. Total foreign claims on an ultimate risk basis	1087	190.602
b. Foreign derivative claims on an ultimate risk basis	1146	17,745
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	208,347
Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in million GBP
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	81,087
b. Foreign derivative liabilities on an immediate risk basis	1149	31,792
c, Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	112,879