

 Specific financial information as of 30 September 2010
(based on FSF recommendations for financial transparency)

I. CDOs

31 march 2010

(€m)	Cash backed CDO's - subprime			Other CDO's			Total CDO portfolio		
	Gross	Write downs	Net exposure	Gross	Write downs	Net exposure	Gross	Write downs	Net exposure
Senior	-	-	-	23,91	(6,48)	17,43	23,91	(6,48)	17,43
Mezzanine	-	-	-	82,64	(37,93)	44,72	82,64	(37,93)	44,72
Pari Passu	-	-	-	14,02	(9,24)	4,78	14,02	(9,24)	4,78
First Loss	-	-	-	23,19	(16,72)	6,48	23,19	(16,72)	6,48
TOTAL	-	-	-	143,77	(70,37)	73,40	143,77	(70,37)	73,40

Senior: AAA / AA

Mezzanine: A / BBB / BB

Pari Passu: Equal ranking amongst investors

First Loss: Equity / rated first loss

30 september 2010

(€m)	Cash backed CDO's - subprime			Other CDO's			Total CDO portfolio		
	Gross	Write downs	Net exposure	Gross	Write downs	Net exposure	Gross	Write downs	Net exposure
Senior	-	-	-	18,29	(6,36)	11,93	18,29	(6,36)	11,93
Mezzanine	-	-	-	74,27	(37,01)	37,26	74,27	(37,01)	37,26
Pari Passu	-	-	-	7,91	(5,68)	2,23	7,91	(5,68)	2,23
First Loss	-	-	-	25,53	(16,20)	9,33	25,53	(16,20)	9,33
TOTAL	-	-	-	126,00	(65,25)	60,75	126,00	(65,25)	60,75

As at the 30 September 2010 there was no exposure to the US residential mortgage sector.

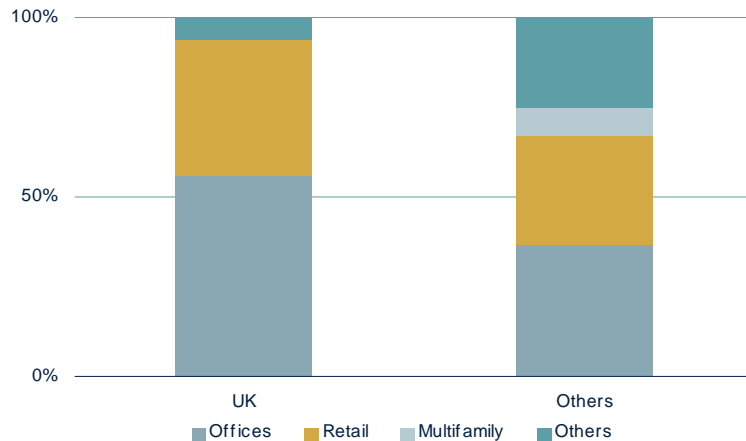
Write downs are a mixture of AFS reserve movements, provisions and for the synthetic CDO's, the fair value of the embedded derivative liability.

The Group does not purchase protection directly from any Monoline Insurer or from any other financial institution.

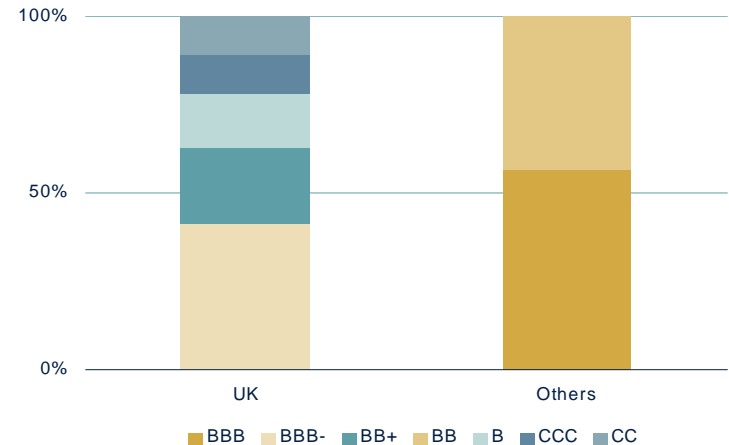
2. CMBS (Commercial Mortgage Backed Security)

(£m)	UK		Other	
	Gross exposure	Net exposure	Gross exposure	Net exposure
Balance as at 31 march 2010	29,92	13,99	35,45	14,88
Repayments	-	-	-	-
Foreign exchange movements	0,94	0,44	-	(0,64)
AFS Upward / downward revaluations	-	2,12	-	2,13
Balance as at 30 september 2010	30,86	16,55	35,45	16,37

Breakdown of CMBS by sector (30 September 2010)



Breakdown of CMBS by rating (30 September 2010)



All CMBS exposure is in the United Kingdom and Europe.

All CMBS exposure is held within the AFS - Debt securities portfolio.

None of the CMBS portfolio is hedged by the Group.

3. LBO financing

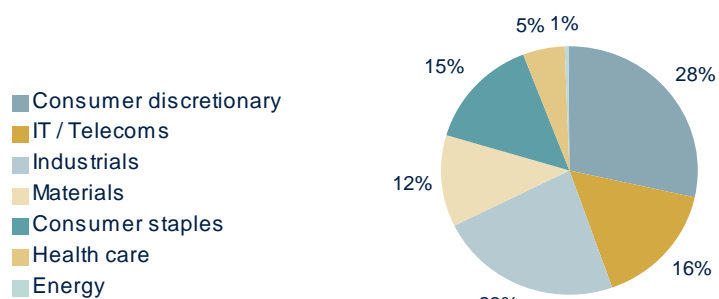
€m	September 30, 2010	March 31, 2010
Final shares		
Number of files	217	233
Commitments (booked) FV	427,41	463,58
Shares to be sold		
Number of files	-	-
Commitments (booked)	-	-
TOTAL	427,41	463,58

As at 31 March 2008 The LBO financing assets were classified as Available for Sale and held at fair value.

On 1 July 2008 these assets were re-classified as Loans and Receivables and recorded at amortised cost from that date.

This disclosure sets out the fair value that these assets would have been recorded at but for this re-classification.

Breakdown of LBOs by industry (30 September 2010)



Breakdown of LBOs by geographic (30 September 2010)

