

Specific financial information as at 30 September 2012

(based on FSF recommendations for financial transparency)

30 September 2012

1 CDOs

30 September 2012

(€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	-	-	-	13,90	(3,69)	10,21	13,90	(3,69)	10,21
Mezzanine	-	-	-	65,47	(17,54)	47,93	65,47	(17,54)	47,93
Pari Passu	-	-	-	3,74	0,55	4,29	3,74	0,55	4,29
First Loss	-	-	-	13,83	(7,94)	5,89	13,83	(7,94)	5,89
TOTAL	-	-	-	96,94	(28,62)	68,32	96,94	(28,62)	68,32

31 March 2012

(€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	-	-	-	13,50	(4,31)	9,19	13,50	(4,31)	9,19
Mezzanine	-	-	-	64,85	(21,07)	43,79	64,85	(21,07)	43,79
Pari Passu	-	-	-	5,25	(0,18)	5,07	5,25	(0,18)	5,07
First Loss	-	-	-	14,12	(9,10)	5,02	14,12	(9,10)	5,02
TOTAL	-	-	-	97,73	(34,66)	63,07	97,73	(34,66)	63,07

Senior: Within the structure
Mezzanine: Within the structure
Pari Passu: Equal ranking amongst investors
First Loss: Equity / rated first loss

Since 30 September 2008, there was no exposure to the US residential mortgage sector

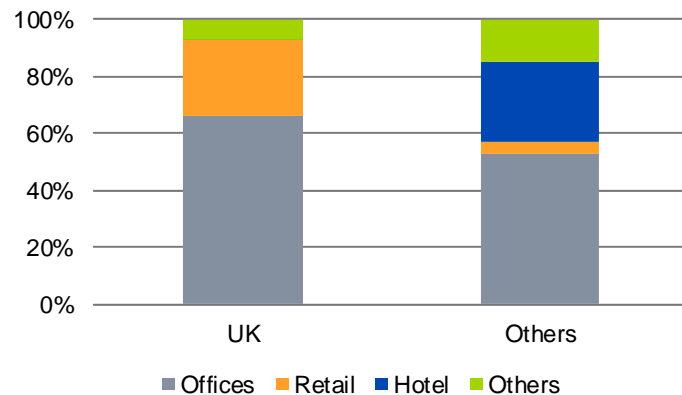
Write downs are a mixture of AFS reserve movements, provisions and for the synthetic CDO's, the fair value of the embedded derivative liability

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

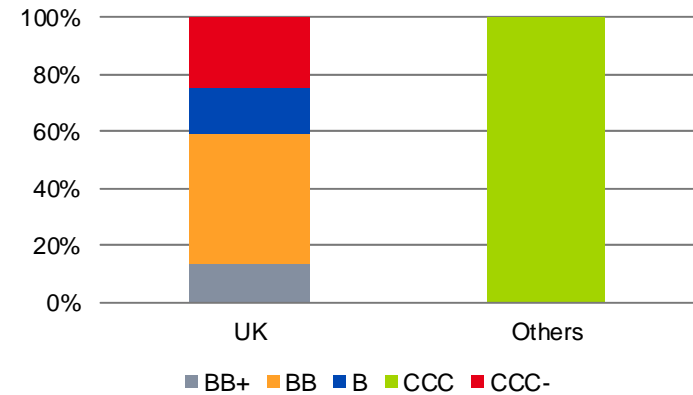
2 CMBS

(€m)	UK		Other	
	Gross exposure	Net exposure	Gross exposure	Net exposure
Balance as at 31 March 2012	28,94	12,57	35,45	21,09
Repayments	-0,17	(0,17)	(20,00)	(20,00)
Foreign exchange movements	1,31	0,53	0,00	0,00
AFS Upward / downward revaluations	0,00	3,42	0,00	3,86
Balance as at 30 September 2012	30,08	16,35	15,45	4,95

Breakdown of CMBS by sector



Breakdown of CMBS by rating



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.

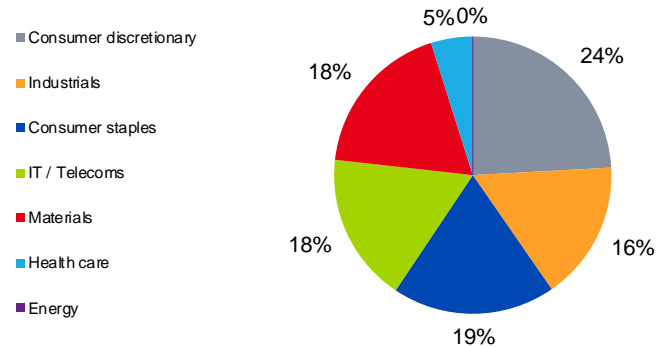
3 LBO

Numbers			
€m	30/09/12	31/03/12	31/03/11
Final shares			
Number of files	47	52	64
Commitments	211,4	253,4	364,3
Shares to be sold			
Number of files	-	-	-
Commitments	-	-	-
TOTAL	211,4	253,4	364,3

Comments

- 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



Breakdown of LBOs by geographic

