

Specific financial information as of 30 September 2011

(based on FSF recommendations for financial transparency)

30 septembre 2011

1 CDOs

30 September 2011

(€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	-	-	-	13,42	(5,79)	7,63	13,42	(5,79)	7,63
Mezzanine	-	-	-	64,68	(24,10)	40,58	64,68	(24,10)	40,58
Pari Passu	-	-	-	6,41	(1,88)	4,53	6,41	(1,88)	4,53
First Loss	-	-	-	21,35	(14,40)	6,96	21,35	(14,40)	6,96
TOTAL	-	-	-	105,85	(46,17)	59,69	105,85	(46,17)	59,69

Senior: Within the structure

Mezzanine: Within the structure

Pari Passu: Equal ranking amongst investors

First Loss: Equity / rated first loss

31 March 2011

(€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	-	-	-	12,86	(4,82)	8,04	12,86	(4,82)	8,04
Mezzanine	-	-	-	70,90	(22,29)	48,61	70,90	(22,29)	48,61
Pari Passu	-	-	-	6,80	(2,15)	4,65	6,80	(2,15)	4,65
First Loss	-	-	-	24,94	(14,60)	10,34	24,94	(14,60)	10,34
TOTAL	-	-	-	115,50	(43,86)	71,64	115,50	(43,86)	71,64

As at the 30 September 2011 there was no exposure to the US residential mortgage sector

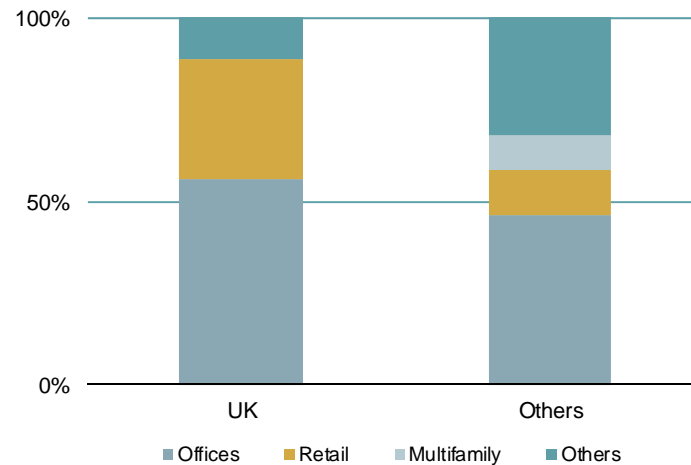
Write downs are a mixture of AFS reserve movements, provisions and for the synthetic CDO's, the fair value of the embedded derivative liability

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

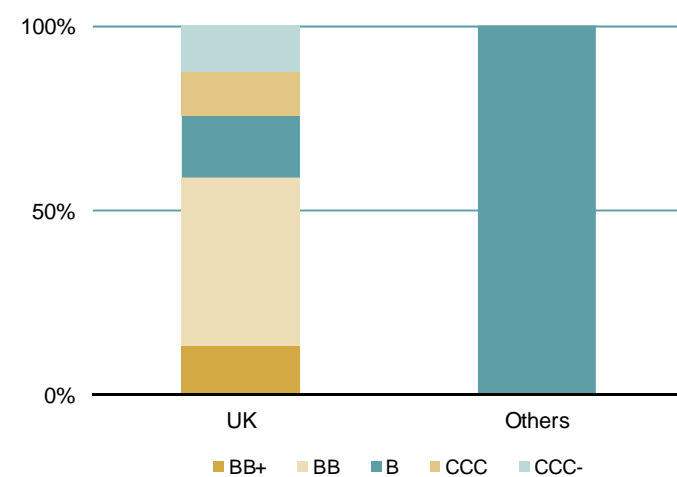
2 CMBS

(€m)	UK		Other	
	Gross exposure	Net exposure	Gross exposure	Net exposure
Balance as at 31 March 2011	27,50	17,07	35,45	22,64
Repayments	(0,17)	(0,17)	-	-
Foreign exchange movements	0,76	0,48	-	-
AFS Upward / downward revaluations	-	(3,82)	-	-
Balance as at 30 September 2011	28,09	13,56	35,45	22,64

Breakdown of CMBS by sector (30 Sept 2011)



Breakdown of CMBS by rating (30 Sept 2011)



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

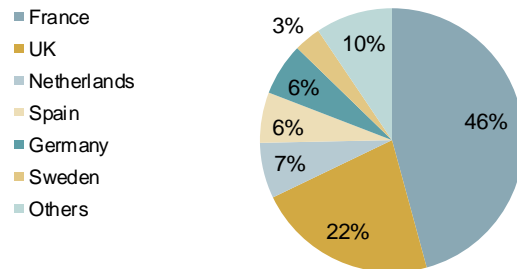
€m	Sept 30, 2011	March 31, 2011
Final shares		
Number of files	56	64
Commitments (booked)	293,46	364,30
Shares to be sold		
Number of files	-	-
Commitments (booked)	-	-
TOTAL	293,46	364,30

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 Sept 2011)



Breakdown of LBOs by geographic (30 Sept 2011)

