

Results for 2013



CM11-CIC Group

**Specific financial information based on the
recommendations of the Financial Stability
Board**



SECURITIZATION

SECURITIZATION <i>(in € millions)</i>	Carrying amount Dec. 31, 2013	Carrying amount Dec. 31, 2012
RMBS	1,919	2,391
CMBS	558	333
CLOs	1,462	943
Other ABS	733	731
CLOs hedged by CDS	476	833
Other ABS hedged by CDS	22	25
Liquidity lines for ABCP programs	304	351
Total	5,474	5,607

Unless otherwise indicated, securities are not hedged by CDS.



Exposures as of December 31, 2013

Carrying amount December 31, 2013	RMBS	CMBS	CLOs	Other ABS	Total
Trading	700	498	133	294	1,625
Available for sale	450	60	520	295	1,325
Loans	769		809	144	1,722
Total	1,919	558	1,462	733	4,672
France		2		376	378
Spain	106			22	128
UK	259			55	314
Europe excl. France, Spain and the UK	806	75	1,008	266	2,155
USA	696	481	123	14	1,314
Others	52		331		383
Total	1,919	558	1,462	733	4,672
US Agencies	243				243
AAA	618	472	971	492	2,553
AA	209		413	65	687
A	203	19	41	124	387
BBB	89	67	12	27	195
BB	72		17		89
B or lower	485			25	510
Not rated			8		8
Total	1,919	558	1,462	733	4,672



Exposures as of December 31, 2012

Carrying amount December 31, 2012	RMBS	CMBS	CLOs	Other ABS	Total
Trading	921	269	15	505	1,710
Available for sale	478	64	29	75	646
Loans	992		899	151	2,042
Total	2,391	333	943	731	4,398
France	1	2		519	522
Spain	105			68	173
UK	244			47	291
Europe excl. France, Spain and the UK	706	64	664	72	1,506
USA	1,232	267	279	25	1,803
Others	103				103
Total	2,391	333	943	731	4,398
US Agencies	447				447
AAA	546	259	383	462	1,650
AA	239		488	53	780
A	188	10	47	150	395
BBB	66	64	12	19	161
BB	101		13		114
B or lower	804			47	851
Not rated					
Total	2,391	333	943	731	4,398



Exposures by origination

Carrying amount December 31, 2013	RMBS	CMBS	CLOs	Other ABS	Total
Origination 2005 and earlier	314	362	19	12	707
Origination 2006	303	113	204	10	630
Origination 2007	594	73	409	53	1,129
Origination since 2008	708	10	830	658	2,206
Total	1,919	558	1,462	733	4,672



Exposures hedged by CDS

As of December 31, 2013, the carrying amount of CLOs hedged by CDS stood at €476 million.

The carrying amount of other ABS hedged by CDS was €22 million.



Liquidity lines for ABCP programs

As of December 31, 2013, liquidity lines extended to ABCP programs amounted to €304 million.