

# Daily LCR Analysis Report

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Analysis Period: D vs D-1 Comparison

## 1. Balance Sheet Analysis

Groupe De Produit	D-1 (Yesterday)		D (Today)		Variation (D - D-1)	
	ACTIF	PASSIF	ACTIF	PASSIF	ACTIF	PASSIF
I. TITRES	-4.61	5.04	-1335.21	210.04	-1330.60	+205.00
II. DERIVES	-4.55	7.79	-442.76	-225.54	-438.21	-233.33
III. PENSIONS LIVREES	-5.55	3.56	-174.18	-543.43	-168.63	-546.99
IV. DETTES	-4.71	-1.01	-643.96	-463.14	-639.25	-462.13
TOTAL	-19.42	15.38	-2596.11	-1022.08	-2576.69	-1037.46

ASSET

Decrease

D-1

D

-19.42 Bn €

-2596.11 Bn €

Variation

-2576.69 Bn €

LIABILITY

Decrease

D-1

D

15.38 Bn €

-1022.08 Bn €

Variation

-1037.46 Bn €

On 16/09/2025 Natixis' balance sheet presents some variations: ASSET: decrease of 2576.69 Md€, LIABILITY: decrease of 1037.46 Md€.

2. LCR Consumption Analysis

LCR Groupe Métiers	D-1 (Yesterday)		D (Today)		Variation (Bn €)
	Consumption (Bn €)	Part (%)	Consumption (Bn €)	Part (%)	
A&WM & Insurance	-2.336	11.3%	-20.916	-10.8%	-18.580
CIB Financing	-0.403	1.9%	27.259	14.1%	+27.662
CIB Markets	-6.261	30.3%	120.164	62.3%	+126.425
GLOBAL TRADE Other Contribution	3.448	-16.7%	31.820	16.5%	+28.372
Other Consumption	-10.914	52.8%	-31.172	-16.2%	-20.258
Treasury	-4.203	20.3%	65.815	34.1%	+70.018
TOTAL GÉNÉRAL:	-20.669	100.0%	192.970	100.0%	+213.639

CONSUMPTION

D-1

-20.669 Bn

D

192.969 Bn

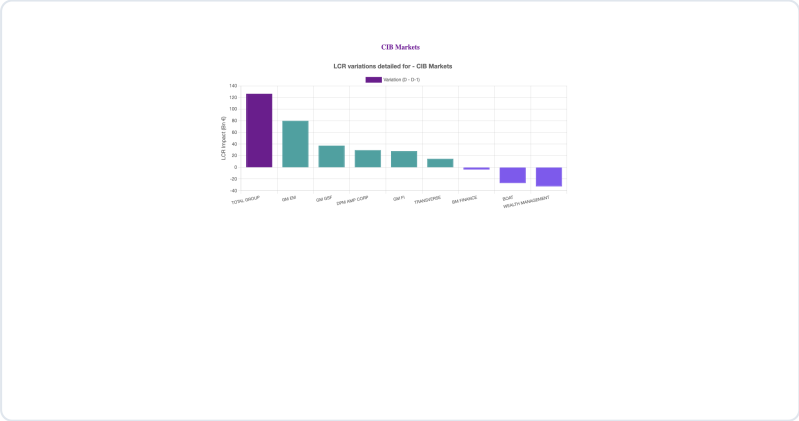
Variation

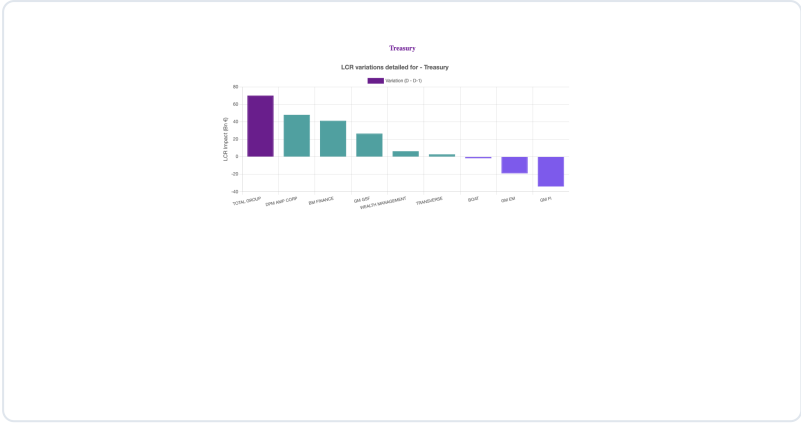
+213.638 Bn

Increase

Summary view: on March 16, business groups have total consumption of 192.97 Bn, representing a increase of 213.64 Bn compared to yesterday. Main drivers of this increase: CIB Markets (+126.42 Bn), Treasury (+70.02 Bn).

Details by Group





Detailed Analysis

At the detailed level: In **CIB Markets**, EQUITY MARKETS increased by 80.04 Bn, GLOBAL SECURITIES FINANCING increased by 37.30 Bn, WEALTH MANAGEMENT decreased by 32.66 Bn. In **Treasury**, AMP PVF CORPORATE STRUCTURED increased by 47.98 Bn, BM FINANCE increased by 41.21 Bn, FI RATES & FX CONSOLIDATED decreased by 34.04 Bn.