

Release



Montrouge, 22 November 2018

Disclosure of information regarding Liquidity Coverage Ratio (LCR) at end-September 2018

At end-September 2018, the numerator of the LCR ratio (including the HQLA securities portfolio, cash and Central Bank deposits, excluding mandatory reserves), calculated as an average over 12 months, stood at 102 billion euros for Crédit Agricole CIB. The denominator of the ratio (representing net cash outflows), calculated as an average over 12 months, stood at 87 billion euros for Crédit Agricole CIB. In compliance with the regulator's request, this information is now published quarterly from 31 March 2018.

The average LCR ratios over 12 months of Crédit Agricole CIB stood at 118% at end-September 2018. Credit Institutions are subject to a threshold for this ratio, set at 100% from 1 January 2018.