

February 10, 2021
Daiwa Securities Group Inc.

Report Regarding Consolidated Liquidity Coverage Ratio
Situation of Soundness in Liquidity Management as of Third Quarter in Fiscal Year 2020

In accordance with the Financial Instruments and the Exchange Act Article 57-17, “Notification, etc. of Documents Describing Status of Soundness in Management”, Daiwa Securities Group Inc. reports situation of soundness in liquidity management as of third quarter in fiscal year 2020.

Quantitative disclosure of consolidated Liquidity Coverage Ratio

(Unit :1 Million Yen,%)

Items		Third Quarter in Fiscal Year 2020		Second Quarter in Fiscal Year 2020	
High Quality Liquid Assets (1)					
1	Total high quality liquid assets	2,832,922		2,716,787	
Cash Outflows (2)					
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
2	Retail deposits and deposits from small business customers	2,003,263	206,748	1,993,739	199,373
3	Stable deposits	-	-	-	-
4	Less stable deposits	2,003,263	206,748	1,993,739	199,373
5	Unsecured wholesale funding	2,657,048	1,504,326	2,713,263	1,505,112
6	Operational deposits	-	-	-	-
7	Unsecured wholesale funding other than operational deposits and unsecured debt	2,529,079	1,372,178	2,585,233	1,377,082
8	Unsecured debt	127,969	132,147	128,029	128,029
9	Secured funding	7,603,460	274,732	8,243,318	268,881
10	Outflows related to derivative exposures, loss of funding on debt products, committed credit and liquidity facilities	238,982	246,842	237,998	237,998
11	Outflows related to derivative exposures	225,342	232,803	225,461	225,461
12	Outflows related to loss of funding on debt products	-	-	-	-
13	Outflows related to credit and liquidity facilities	13,640	14,039	12,537	12,537
14	Other contractual funding obligations	5,178,789	1,087,140	5,659,888	985,340
15	Other contingent funding obligations	141,136	129,244	150,652	138,583
16	Total cash outflows	3,449,034		3,335,291	
Cash Inflows (3)					
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
17	Secured lending	5,975,193	150,395	6,488,529	129,022
18	Inflows from fully performing exposures	526,538	471,151	580,633	488,142
19	Other cash inflows	4,685,286	1,143,532	5,226,031	1,078,443
20	Total cash inflows	1,765,079		1,695,608	
Consolidated Liquidity Coverage Ratio (4)					
21	Total high quality liquid assets	2,832,922		2,716,787	
22	Total net cash outflows	1,683,954		1,639,682	
23	Consolidated liquidity coverage ratio	168.2%		165.6%	
24	Number of data used for calculation of average value	63		61	

(Unit :1 Million Yen,%)

		Third Quarter in Fiscal Year 2020	Second Quarter in Fiscal Year 2020	First Quarter in Fiscal Year 2020	Fourth Quarter in Fiscal Year 2019	Third Quarter in Fiscal Year 2019
Consolidated liquidity coverage ratio						
15	Total high quality liquid assets	2,832,922	2,716,787	2,538,362	2,351,036	2,356,156
16	Total net cash outflows	1,683,954	1,639,682	1,401,920	1,560,663	1,735,901
17	Consolidated liquidity coverage ratio	168.2%	165.6%	181.0%	150.6%	135.7%

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