

August 11, 2021

Daiwa Securities Group Inc.

Report Regarding Consolidated Liquidity Coverage Ratio

Situation of Soundness in Liquidity Management as of First Quarter in Fiscal Year 2021

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 first quarter in fiscal year 2021.

Quantitative disclosure of consolidated Liquidity Coverage Ratio

(Unit :1 Million Yen,%)

Items		First Quarter in Fiscal Year 2021		Fourth Quarter in Fiscal Year 2020	
High Quality Liquid Assets (1)					
1	Total high quality liquid assets	2,673,653		2,760,821	
Cash Outflows (2)					
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
2	Retail deposits and deposits from small business customers	2,154,268	215,426	2,169,136	216,913
3	Stable deposits	-	-	-	-
4	Less stable deposits	2,154,268	215,426	2,169,136	216,913
5	Unsecured wholesale funding	2,877,908	1,498,701	2,956,993	1,617,742
6	Operational deposits	-	-	-	-
7	Unsecured wholesale funding other than operational deposits and unsecured debt	2,749,720	1,370,514	2,861,814	1,522,563
8	Unsecured debt	128,187	128,187	95,178	95,178
9	Secured funding	8,660,620	262,821	8,344,352	269,574
10	Outflows related to derivative exposures, loss of funding on debt products, committed credit and liquidity facilities	250,926	250,926	269,222	269,222
11	Outflows related to derivative exposures	236,122	236,122	253,669	253,669
12	Outflows related to loss of funding on debt products	-	-	-	-
13	Outflows related to credit and liquidity facilities	14,804	14,804	15,553	15,553
14	Other contractual funding obligations	5,380,937	1,112,779	5,664,248	1,029,948
15	Other contingent funding obligations	166,164	154,039	147,277	135,170
16	Total cash outflows	3,494,695		3,538,572	
Cash Inflows (3)					
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
17	Secured lending	6,600,878	119,089	6,675,874	159,095
18	Inflows from fully performing exposures	582,138	501,686	559,774	480,489
19	Other cash inflows	4,843,419	1,124,607	5,181,506	1,186,557
20	Total cash inflows	1,745,383		1,826,142	
Consolidated Liquidity Coverage Ratio (4)					
21	Total high quality liquid assets	2,673,653		2,760,821	
22	Total net cash outflows	1,749,312		1,712,430	
23	Consolidated liquidity coverage ratio	152.8%		161.2%	
24	Number of data used for calculation of average value	61		60	

(Unit :1 Million Yen,%)

		First Quarter in Fiscal Year 2021	Fourth Quarter in Fiscal Year 2020	Third Quarter in Fiscal Year 2020	Second Quarter in Fiscal Year 2020	First Quarter in Fiscal Year 2020
Consolidated liquidity coverage ratio						
15	Total high quality liquid assets	2,673,653	2,760,821	2,832,922	2,716,787	2,538,362
16	Total net cash outflows	1,749,312	1,712,430	1,683,954	1,639,682	1,401,920
17	Consolidated liquidity coverage ratio	152.8%	161.2%	168.2%	165.6%	181.0%

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