DataLend Daily Fixed Income Market Update

17 February 2022

For more information please contact sales@equilend.com

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 26.75 | 26.64 | +0.41 | -0.21 | -4.43 |
| Americas | 22.71 | 22.61 | +0.42 | -1.00 | -2.88 |
| EMEA | 34.83 | 34.72 | +0.32 | +0.53 | -8.99 |
| Asia | 29.99 | 29.73 | +0.89 | +3.78 | +15.61 |
| | | | | | |

Utilization (%)

The ratio of On Loan Value and Lendable Value expressed as a percentage

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 5.82 | 5.81 | +0.00 | +0.14 | +0.63 |
| Americas | 5.25 | 5.24 | +0.01 | +0.11 | +0.50 |
| EMEA | 7.74 | 7.73 | +0.00 | +0.23 | +1.05 |
| Asia | 4.86 | 4.91 | -0.05 | +0.08 | +0.57 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 214,436,169,195 | 214,025,744,161 | +0.19 | +1.09 | +4.87 |
| Americas | 140,009,563,955 | 139,775,357,316 | +0.17 | +1.10 | +3.37 |
| EMEA | 67,017,033,993 | 66,780,726,730 | +0.35 | +1.08 | +7.96 |
| Asia | 7,409,571,247 | 7,469,660,115 | -0.80 | +1.16 | +6.66 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,686,147,010,622 | 3,682,050,106,675 | +0.11 | -1.27 | -6.54 |
| Americas | 2,667,129,889,695 | 2,666,524,912,468 | +0.02 | -1.11 | -6.53 |
| EMEA | 866,407,360,273 | 863,376,370,743 | +0.35 | -1.87 | -6.70 |
| Asia | 152,609,760,654 | 152,148,823,464 | +0.30 | -0.56 | -5.82 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 10.80 | 10.62 | +1.74 | +3.06 | +5.70 |
| Americas | 9.39 | 9.09 | +3.19 | +1.61 | +0.83 |
| EMEA | 14.08 | 14.15 | -0.54 | +5.75 | +14.80 |
| Asia | 13.66 | 13.59 | +0.58 | -1.50 | +4.25 |
| | | | | | |

Utilization (%)

The ratio of On Loan Value and Lendable Value expressed as a percentage

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 29.77 | 29.90 | -0.13 | -0.26 | -0.62 |
| Americas | 30.20 | 30.29 | -0.09 | -0.40 | -1.14 |
| EMEA | 30.14 | 30.40 | -0.26 | -0.02 | -0.10 |
| Asia | 18.79 | 18.63 | +0.16 | +0.27 | +3.02 |
| | | | | | |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,294,145,770,364 | 1,295,165,334,399 | -0.08 | -1.40 | -7.70 |
| Americas | 900,872,564,655 | 902,278,118,020 | -0.16 | -1.64 | -7.90 |
| EMEA | 363,862,575,554 | 363,786,870,663 | +0.02 | -0.93 | -7.71 |
| Asia | 29,410,630,155 | 29,100,345,715 | +1.07 | +0.15 | -1.09 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing $% \left(1\right) =\left(1\right) \left(1\right) \left($

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 4,346,889,508,322 | 4,331,427,719,618 | +0.36 | -0.53 | -5.77 |
| Americas | 2,983,011,007,751 | 2,978,442,061,526 | +0.15 | -0.35 | -4.41 |
| EMEA | 1,207,341,580,151 | 1,196,748,571,559 | +0.89 | -0.86 | -7.42 |
| Asia | 156,536,920,420 | 156,237,086,533 | +0.19 | -1.31 | -17.00 |

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