

DataLend Daily Fixed Income Market Update

13 July 2022

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Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 32.37 | 32.11 | +0.79 | -0.50 | +6.09 |
| Americas | 26.18 | 25.86 | +1.25 | +1.41 | +9.31 |
| EMEA | 38.97 | 38.81 | +0.39 | -3.13 | +2.72 |
| Asia | 66.87 | 66.91 | -0.05 | +0.35 | +2.96 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 6.25 | 6.24 | +0.01 | +0.04 | -0.04 |
| Americas | 5.63 | 5.63 | -0.01 | +0.03 | -0.11 |
| EMEA | 8.03 | 7.94 | +0.09 | +0.09 | +0.18 |
| Asia | 6.82 | 6.84 | -0.02 | +0.07 | +0.19 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 204,307,099,937 | 203,763,658,823 | +0.27 | +0.72 | -0.52 |
| Americas | 131,243,400,420 | 131,151,206,627 | +0.07 | +0.90 | -0.73 |
| EMEA | 61,238,480,260 | 60,719,567,679 | +0.85 | +0.53 | +0.09 |
| Asia | 11,825,219,257 | 11,892,884,517 | -0.57 | -0.34 | -1.30 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,268,075,744,725 | 3,266,197,444,522 | +0.06 | +0.01 | +0.16 |
| Americas | 2,332,040,333,521 | 2,328,157,175,570 | +0.17 | +0.31 | +1.29 |
| EMEA | 762,618,668,797 | 764,262,242,997 | -0.22 | -0.59 | -2.19 |
| Asia | 173,416,742,407 | 173,778,025,954 | -0.21 | -1.32 | -4.02 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 11.22 | 11.04 | +1.66 | -2.13 | -9.28 |
| Americas | 9.65 | 9.75 | -0.99 | -6.63 | -18.60 |
| EMEA | 15.38 | 15.49 | -0.72 | +0.04 | +1.49 |
| Asia | 16.39 | 6.40 | +156.19 | +135.19 | +866.25 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 30.23 | 30.16 | +0.07 | -0.07 | -0.34 |
| Americas | 30.53 | 30.46 | +0.07 | -0.08 | -0.84 |
| EMEA | 30.39 | 30.37 | +0.02 | -0.11 | +0.89 |
| Asia | 23.22 | 23.00 | +0.21 | +0.31 | +1.08 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,202,172,007,194 | 1,196,532,146,560 | +0.47 | -0.95 | +0.63 |
| Americas | 878,131,795,062 | 873,731,932,280 | +0.50 | -0.80 | -0.14 |
| EMEA | 290,347,886,574 | 289,095,093,924 | +0.43 | -1.58 | +2.29 |
| Asia | 33,692,325,558 | 33,705,120,355 | -0.04 | +0.60 | +7.30 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,976,878,293,269 | 3,966,953,050,784 | +0.25 | -0.72 | +1.78 |
| Americas | 2,876,416,856,287 | 2,868,654,859,540 | +0.27 | -0.55 | +2.60 |
| EMEA | 955,338,870,041 | 951,774,779,913 | +0.37 | -1.22 | -0.69 |
| Asia | 145,122,566,941 | 146,523,411,331 | -0.96 | -0.72 | +2.30 |