

DataLend Daily Fixed Income Market Update

21 September 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 | 35.97 | 35.83 | +0.38 | +1.27 | +0.35 |
| Americas | 30.41 | 30.33 | +0.24 | -0.12 | -0.27 |
| EMEA | 40.64 | 40.46 | +0.46 | +3.35 | +0.87 |
| Asia | 72.89 | 72.39 | +0.69 | +2.37 | +1.32 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 6.09 | 6.13 | -0.04 | -0.00 | -0.08 |
| Americas | 5.46 | 5.50 | -0.04 | +0.01 | -0.08 |
| EMEA | 7.84 | 7.87 | -0.03 | -0.05 | -0.09 |
| Asia | 6.92 | 6.97 | -0.04 | +0.02 | -0.06 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 193,118,818,700 | 195,047,262,995 | -0.99 | -1.43 | -4.55 |
| Americas | 123,758,054,444 | 124,991,745,980 | -0.99 | -1.05 | -4.73 |
| EMEA | 58,093,184,484 | 58,696,810,561 | -1.03 | -2.24 | -4.20 |
| Asia | 11,267,579,772 | 11,358,706,454 | -0.80 | -1.33 | -4.30 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,168,993,917,828 | 3,179,897,879,768 | -0.34 | -1.35 | -3.33 |
| Americas | 2,265,051,796,092 | 2,271,198,201,987 | -0.27 | -1.27 | -3.37 |
| EMEA | 741,193,784,322 | 745,632,235,695 | -0.60 | -1.55 | -3.15 |
| Asia | 162,748,337,415 | 163,067,442,085 | -0.20 | -1.62 | -3.50 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 14.59 | 13.39 | +8.95 | +17.77 | +14.22 |
| Americas | 13.56 | 11.98 | +13.26 | +19.01 | +19.46 |
| EMEA | 17.41 | 17.23 | +1.07 | +18.63 | +5.46 |
| Asia | 16.70 | 16.55 | +0.92 | -13.48 | -10.59 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 30.98 | 30.79 | +0.20 | +0.20 | +0.47 |
| Americas | 30.70 | 30.50 | +0.20 | -0.09 | -0.23 |
| EMEA | 33.65 | 33.35 | +0.30 | +1.49 | +3.18 |
| Asia | 20.50 | 20.92 | -0.42 | -1.35 | -1.95 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,198,433,212,038 | 1,194,320,598,253 | +0.34 | -0.16 | -0.95 |
| Americas | 874,093,768,979 | 868,828,338,767 | +0.61 | -0.84 | -1.90 |
| EMEA | 294,383,396,191 | 294,880,350,188 | -0.17 | +2.19 | +2.77 |
| Asia | 29,956,046,869 | 30,611,909,298 | -2.14 | -2.59 | -7.64 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,868,186,036,317 | 3,879,553,339,241 | -0.29 | -0.80 | -2.45 |
| Americas | 2,847,131,040,949 | 2,848,936,207,346 | -0.06 | -0.55 | -1.16 |
| EMEA | 874,929,119,044 | 884,314,619,719 | -1.06 | -2.34 | -6.93 |
| Asia | 146,125,876,324 | 146,302,512,176 | -0.12 | +3.85 | +1.13 |