DataLend Daily Fixed Income Market Update

15 November 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 | 40.96 | 40.80 | +0.39 | +1.38 | +6.56 |
| Americas | 36.27 | 36.28 | -0.03 | +0.70 | +7.57 |
| EMEA | 43.98 | 43.90 | +0.16 | +1.04 | +4.51 |
| Asia | 80.15 | 77.97 | +2.79 | +4.62 | +8.94 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 6.32 | 6.34 | -0.02 | -0.04 | +0.11 |
| Americas | 5.71 | 5.73 | -0.01 | -0.07 | +0.11 |
| EMEA | 8.01 | 8.06 | -0.06 | -0.00 | +0.05 |
| Asia | 7.01 | 6.95 | +0.06 | +0.07 | +0.24 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 198,030,504,277 | 197,912,028,505 | +0.06 | +1.87 | +5.47 |
| Americas | 128,202,056,670 | 128,121,197,939 | +0.06 | +1.19 | +5.92 |
| EMEA | 59,030,048,439 | 59,157,968,641 | -0.22 | +3.04 | +4.84 |
| Asia | 10,798,399,169 | 10,632,861,925 | +1.56 | +3.75 | +3.65 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,134,614,394,646 | 3,123,793,640,532 | +0.35 | +2.58 | +3.70 |
| Americas | 2,243,384,942,359 | 2,237,306,280,983 | +0.27 | +2.42 | +3.81 |
| EMEA | 737,172,318,771 | 733,515,126,609 | +0.50 | +3.04 | +4.13 |
| Asia | 154,057,133,516 | 152,972,232,939 | +0.71 | +2.72 | +0.17 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-----------------------|---------|---------|---------|
| Global | 13.01 | 13.70 | -5.00 | +0.78 | +9.40 |
| Americas | 11.03 | 11.98 | -7.92 | +3.68 | +15.56 |
| EMEA | 18.06 | 18.17 | -0.65 | -5.20 | -0.65 |
| Asia | 16.40 | 16.30 | +0.65 | -7.48 | -11.67 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 29.43 | 29.69 | -0.26 | -1.07 | -1.26 |
| Americas | 28.94 | 29.26 | -0.31 | -1.42 | -1.42 |
| EMEA | 32.00 | 32.12 | -0.13 | -0.28 | -1.26 |
| Asia | 22.66 | 22.63 | +0.04 | +0.51 | +0.92 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,119,917,601,454 | 1,125,525,812,081 | -0.50 | -1.62 | -1.93 |
| Americas | 796,365,811,662 | 803,577,884,657 | -0.90 | -3.57 | -4.35 |
| EMEA | 290,657,309,574 | 289,471,976,761 | +0.41 | +3.25 | +3.96 |
| Asia | 32,894,480,218 | 32,475,950,664 | +1.29 | +6.04 | +10.42 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-------------------|---------|---------|---------|
| Global | 3,805,258,438,374 | 3,791,431,329,863 | +0.36 | +1.94 | +2.28 |
| Americas | 2,751,728,628,693 | 2,746,777,087,822 | +0.18 | +1.15 | +0.33 |
| EMEA | 908,375,433,250 | 901,119,490,207 | +0.81 | +4.14 | +8.05 |
| Asia | 145,154,376,431 | 143,534,751,834 | +1.13 | +3.67 | +5.96 |

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