DataLend Daily Fixed Income Market Update

19 December 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 | 32.41 | 32.48 | -0.21 | -0.97 | -4.12 |
| Americas | 29.07 | 29.24 | -0.57 | -1.42 | -4.42 |
| EMEA | 35.55 | 35.42 | +0.36 | -0.51 | -3.91 |
| Asia | 67.96 | 67.52 | +0.66 | +3.03 | +3.08 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 5.88 | 5.92 | -0.04 | +0.07 | -0.14 |
| Americas | 5.64 | 5.68 | -0.03 | +0.08 | -0.08 |
| EMEA | 6.76 | 6.81 | -0.06 | +0.07 | -0.19 |
| Asia | 5.10 | 5.16 | -0.06 | -0.16 | -0.73 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 221,534,592,464 | 223,244,201,560 | -0.77 | +2.28 | +3.34 |
| Americas | 152,278,401,150 | 153,345,409,945 | -0.70 | +2.53 | +4.76 |
| EMEA | 60,275,511,272 | 60,814,621,985 | -0.89 | +2.30 | +1.12 |
| Asia | 8,980,680,042 | 9,084,169,631 | -1.14 | -1.81 | -4.49 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,766,436,010,309 | 3,769,692,189,151 | -0.09 | +1.12 | +5.83 |
| Americas | 2,698,201,273,409 | 2,700,877,529,111 | -0.10 | +1.09 | +6.23 |
| EMEA | 892,053,313,585 | 892,623,519,854 | -0.06 | +1.17 | +4.03 |
| Asia | 176,181,423,315 | 176,191,140,186 | -0.01 | +1.31 | +9.16 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 12.99 | 11.06 | +17.40 | +22.02 | +29.92 |
| Americas | 12.16 | 9.58 | +26.99 | +34.91 | +45.92 |
| EMEA | 15.79 | 15.79 | +0.02 | -0.76 | +6.65 |
| Asia | 13.13 | 13.12 | +0.10 | -0.88 | -10.56 |
| | | | | | |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 28.29 | 28.25 | +0.04 | -0.35 | -0.94 |
| Americas | 29.16 | 29.11 | +0.05 | -0.45 | -0.71 |
| EMEA | 26.62 | 26.60 | +0.02 | -0.06 | -0.83 |
| Asia | 23.13 | 23.15 | -0.02 | +0.10 | -4.66 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,180,565,960,779 | 1,177,159,848,680 | +0.29 | +1.04 | +1.40 |
| Americas | 878,350,471,377 | 875,973,354,397 | +0.27 | +0.35 | +1.58 |
| EMEA | 255,587,262,135 | 254,625,482,942 | +0.38 | +3.01 | +0.49 |
| Asia | 46,628,227,267 | 46,561,011,341 | +0.14 | +3.67 | +3.06 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 4,173,711,979,365 | 4,167,166,573,256 | +0.16 | +2.27 | +4.77 |
| Americas | 3,011,952,655,137 | 3,008,800,223,327 | +0.10 | +1.91 | +4.07 |
| EMEA | 960,151,485,321 | 957,250,472,232 | +0.30 | +3.24 | +3.62 |
| Asia | 201,607,838,907 | 201,115,877,697 | +0.24 | +3.21 | +23.83 |
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