

## LEI of the issuer survey

Extract from security Database IHS Markit - 24 Feb 2021

## Missing LEI of the issuer survey

ISLA conducted surveys on the status of LEI registrations for both EEA and non-EEA issuers, the most recent study in February 2021 included ISINs submitted by members of ICMA, AFME and AMAFI

The survey found 37,207 ISINs missing LEI of the issuer from a total of 47,570 unique ISINs for which survey respondents were unable to find issuer LEIs.

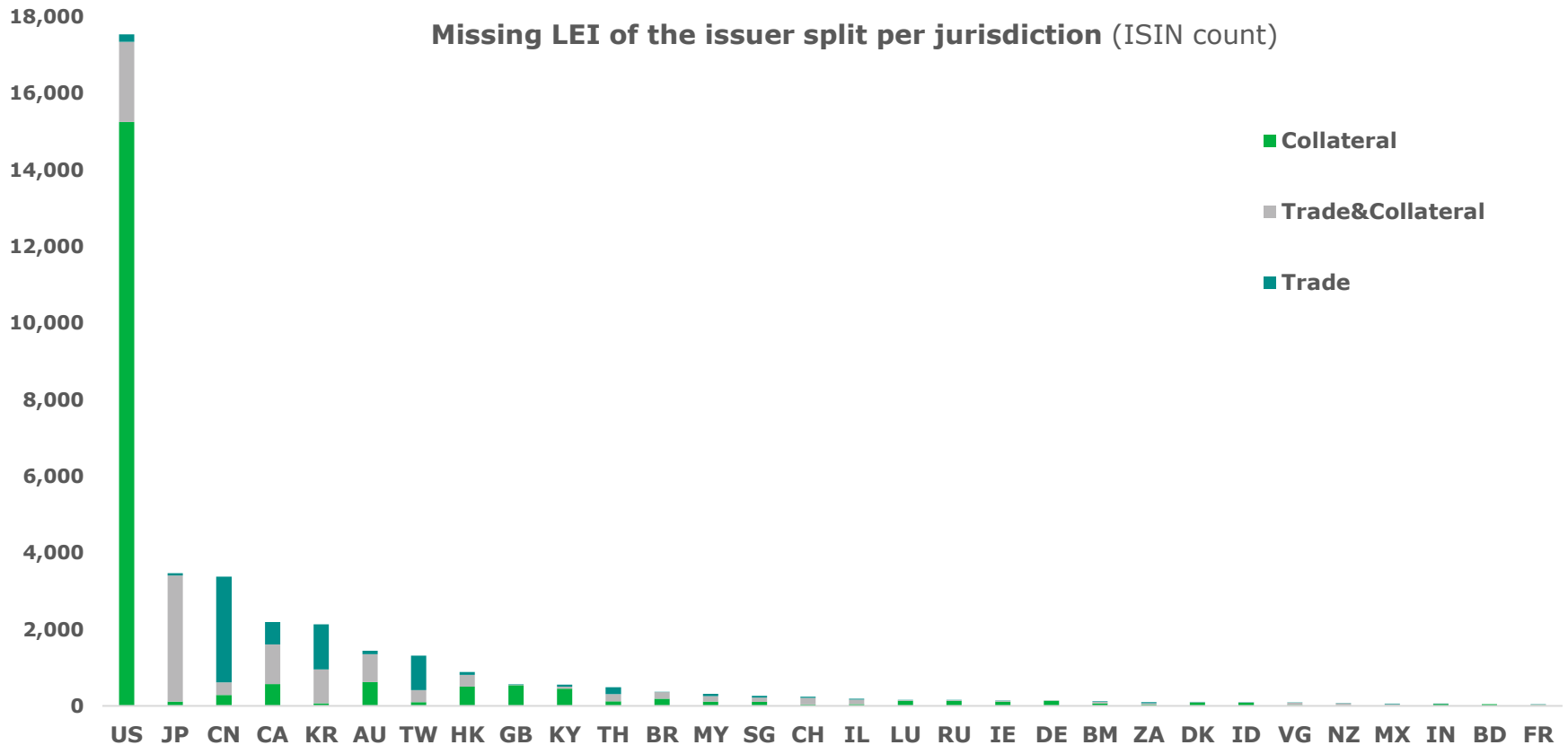
These records have then been shared with GLEIF, ANNA and IHS Markit

| Category                                | % ISIN        | ISIN count    | Loan Value EUR      | Lendable Value EUR   |
|---|---------------|---------------|---------------------|----------------------|
| <b>LEI of the issuer exists</b>         | <b>21.39%</b> | <b>10 177</b> | <b>15,756,588 M</b> | <b>222,164,195 M</b> |
| Trade only                              | 4.39%         | 2 086         | 8,117,830 M         | 74,755,153 M         |
| Trade & Collateral                      | 3.24%         | 1 540         | 2,101,636 M         | 27,126,840 M         |
| Collateral                              | 5.50%         | 2 617         | Not available       |                      |
| Info not provided                       | 8.27%         | 3 934         | 4,960,490 M         | 111,830,447 M        |
| <b>LEI of the issuer does not exist</b> | <b>78.22%</b> | <b>37 207</b> | <b>1,261,910 M</b>  | <b>11,760,148 M</b>  |
| Trade only                              | 13.53%        | 6 438         | 30,751 M            | 534,724 M            |
| Trade & Collateral                      | 21.70%        | 10 322        | 1,222,375 M         | 10,846,587 M         |
| Collateral                              | 42.70%        | 20 313        | Not available       |                      |
| Info not provided                       | 0.28%         | 134           | 33 M                | 2,441 M              |
| Unknown ISIN                            | 0.39%         | 186           | 0                   | 0.49 M               |
| <b>Grand Total</b>                      | <b>100 %</b>  | <b>47 570</b> | <b>17,018,498 M</b> | <b>233,924,343 M</b> |

# Missing LEI of the issuer split per jurisdiction

47% of securities missing LEI issuer are US-issued securities of which 87% relate to collateral

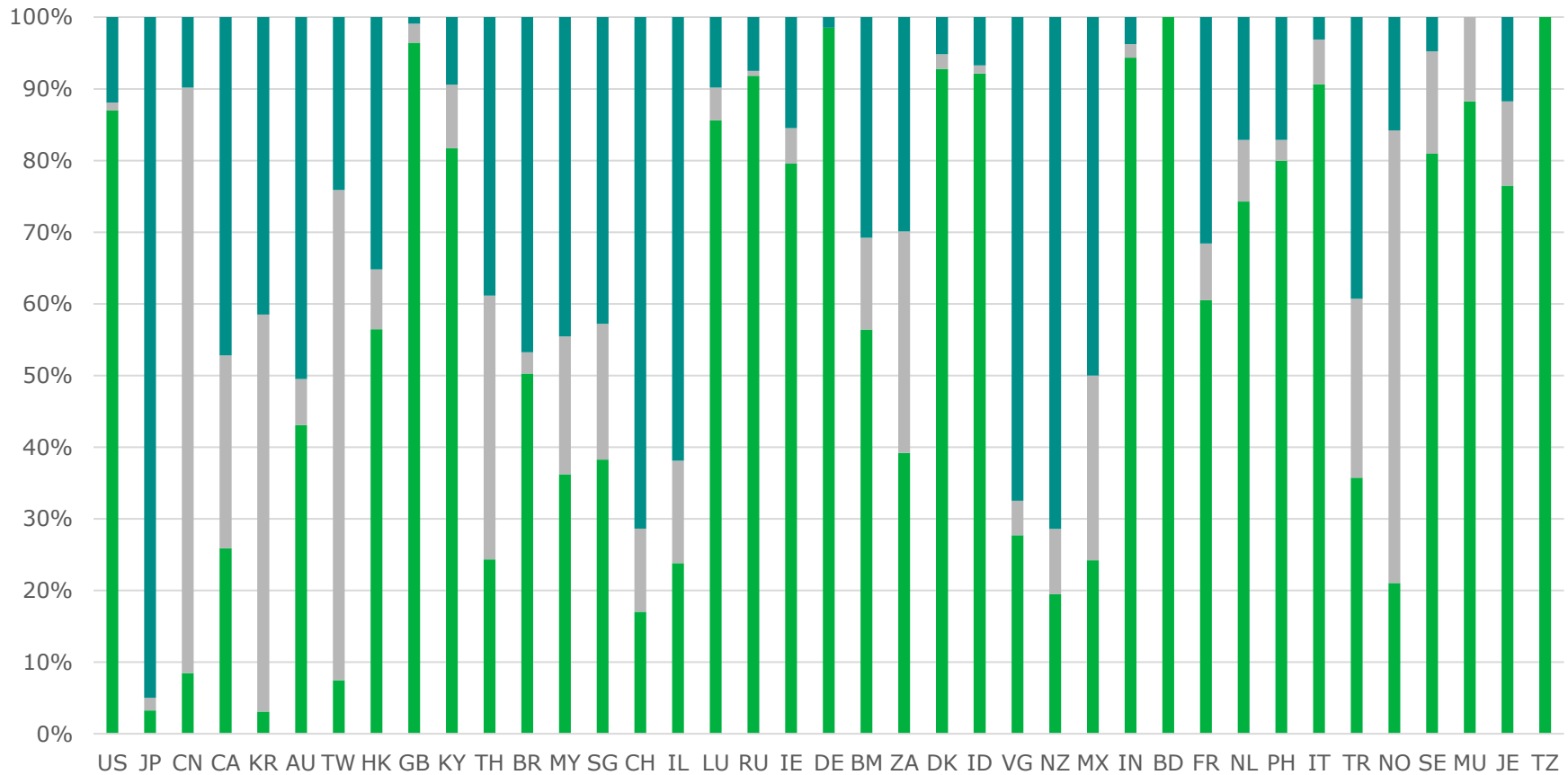
9.3% are Japan-issued of which 95% involve trade and collateral, 9% are China-issued of which 82 % concern only trade



# Missing LEI of the issuer split Principal/Collateral

Missing LEI of the issuer (ISIN count)

■ Collateral ■ Trade ■ Trade&Collateral

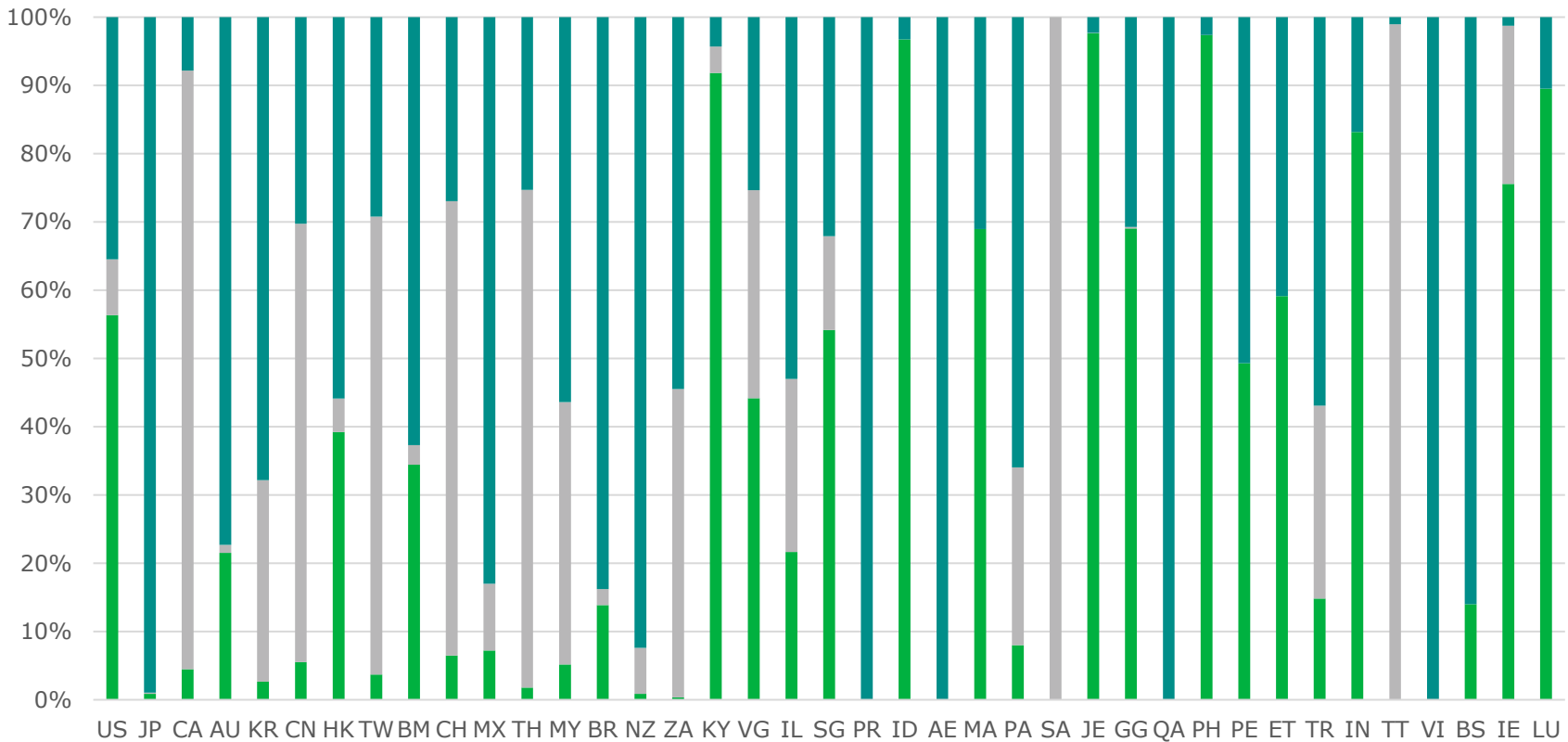


# Missing LEI of the issuer split Principal/Collateral

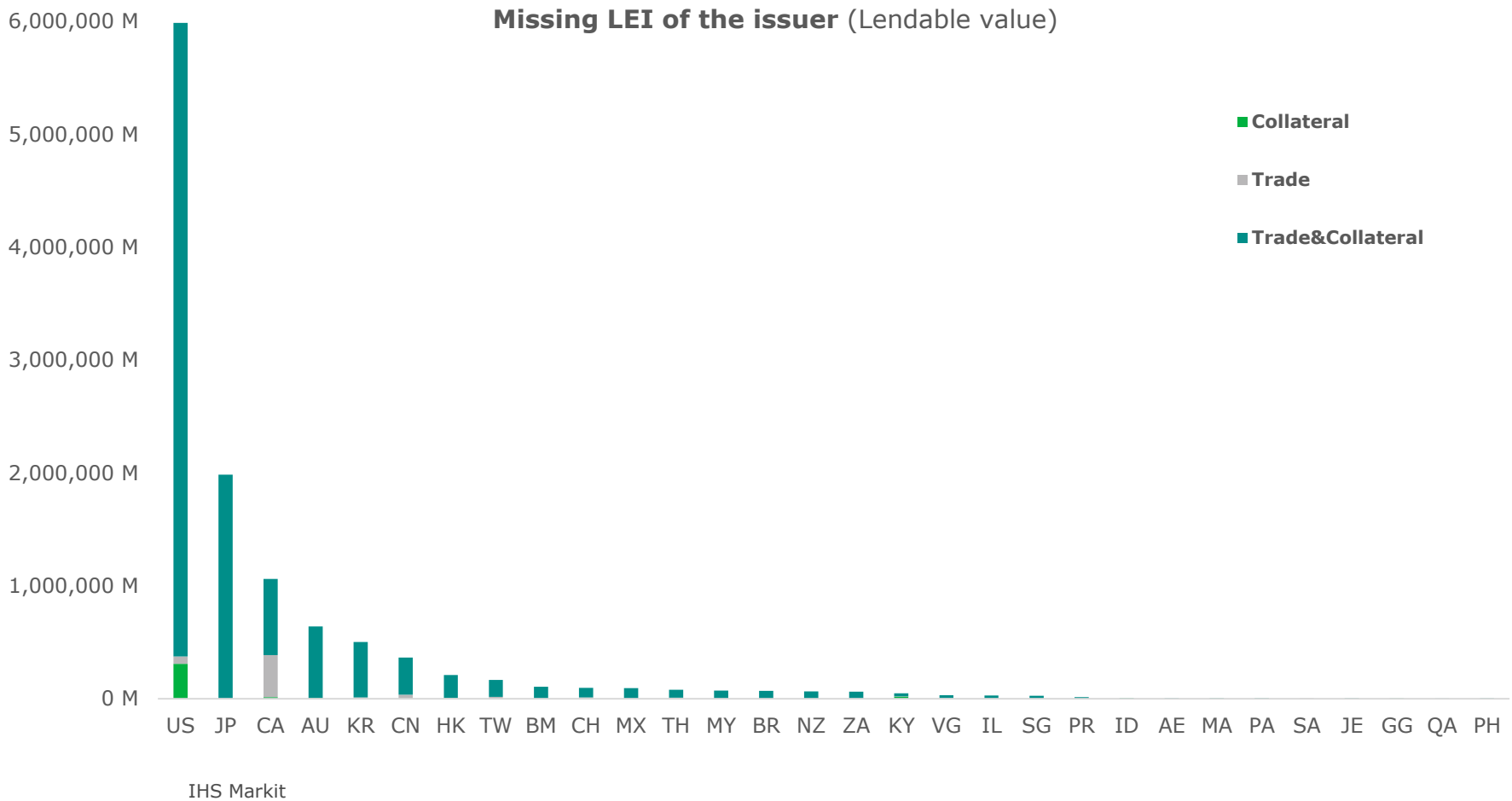
The analysis in value shows principal is more impacted

Missing LEI of the issuer (Lendable value)

■ Collateral ■ Trade ■ Trade&Collateral



# Missing LEI of the issuer per jurisdiction in value



## Main Typology of securities missing LEI of the issuer

| Security Typology       | ISIN count | % ISIN | LoanValue EUR | LendableValue EUR | % LoanValue | %Lendable Value |
|-------------------------|------------|--------|---------------|-------------------|-------------|-----------------|
| Equity (others)         | 14 788     | 49.72% | 1,079,178 M   | 9,304,642 M       | 85.52%      | 79.13%          |
| ADR                     | 145        | 0.49%  | 49,900 M      | 94,599 M          | 3.95%       | 0.80%           |
| Corp Bond               | 1154       | 3.88%  | 36,467 M      | 885,993 M         | 2.89%       | 7.53%           |
| ETF                     | 1052       | 3.54%  | 34,285 M      | 220,380 M         | 2.72%       | 1.87%           |
| Priv. Placemt Corp Bond | 426        | 1.43%  | 28,260 M      | 656,510 M         | 2.24%       | 5.58%           |
| Govt Bond               | 8387       | 28.20% | 23,681 M      | 296,755 M         | 1.88%       | 2.52%           |
| Receipt                 | 232        | 0.78%  | 5,473 M       | 31,654 M          | 0.43%       | 0.27%           |
| Conv Bond               | 499        | 1.68%  | 3,485 M       | 32,107 M          | 0.28%       | 0.27%           |
| ABS                     | 3059       | 10.29% | 1,182 M       | 236,766 M         | 0.09%       | 2.01%           |

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## Securities missing LEI of the issuer - Equity

| Market                   | Count of ISIN | %      | LoanValue M EUR | LendableValue M EUR | % Lendable Value |
|--------------------------|---------------|--------|-----------------|---------------------|------------------|
| JP Equity (Others)       | 3163          | 21.39% | 244,002 M       | 1,474,090 M         | 15.84%           |
| KR Equity (Others)       | 2058          | 13.92% | 24,396 M        | 212,500 M           | 2.28%            |
| US Equity (Others)       | 1998          | 13.51% | 310,865 M       | 2,008,351 M         | 21.58%           |
| HK Equity (Others)       | 1047          | 7.08%  | 38,564 M        | 290,672 M           | 3.12%            |
| TW Equity (TWSE)         | 739           | 5.00%  | 56,749 M        | 160,278 M           | 1.72%            |
| CN Equity (SHASHR)       | 662           | 4.48%  | 22 M            | 36,262 M            | 0.39%            |
| US Equity (RUSSELL 2000) | 565           | 3.82%  | 188,606 M       | 1,707,477 M         | 18.35%           |
| TW Equity (Others)       | 495           | 3.35%  | 10,703 M        | 14,679 M            | 0.16%            |
| CA Equity (Others)       | 441           | 2.98%  | 5,192 M         | 56,624 M            | 0.61%            |
| DE Equity (Others)       | 211           | 1.43%  | 6 M             | 777 M               | 0.01%            |
| MY Equity (Others)       | 191           | 1.29%  | 1,897 M         | 22,601 M            | 0.24%            |
| TH Equity (Others)       | 187           | 1.26%  | 2,788 M         | 51,399 M            | 0.55%            |
| SG Equity (Others)       | 182           | 1.23%  | 1,266 M         | 19,606 M            | 0.21%            |
| BR Equity (Others)       | 147           | 0.99%  | 193 M           | 604 M               | 0.01%            |
| IL Equity (Others)       | 116           | 0.78%  | 642 M           | 10,247 M            | 0.11%            |
| AU Equity (ASX SmallCap) | 95            | 0.64%  | 20,423 M        | 154,863 M           | 1.66%            |
| CH Equity (Others)       | 75            | 0.51%  | 2,464 M         | 36,945 M            | 0.40%            |
| ZA Equity (Others)       | 63            | 0.43%  | 879 M           | 15,886 M            | 0.17%            |
| RU Equity (All)          | 57            | 0.39%  | 11 M            | 141 M               | 0.00%            |
| UK Equity Others         | 54            | 0.37%  | 18 M            | 528 M               | 0.01%            |
| ID Equity (Others)       | 52            | 0.35%  | 0 M             | 2,974 M             | 0.03%            |
| NZ Equity (Others)       | 45            | 0.30%  | 930 M           | 18,144 M            | 0.20%            |
| BR Equity (IBOV)         | 35            | 0.24%  | 1,106 M         | 6,701 M             | 0.07%            |
| MX Equity (Others)       | 33            | 0.22%  | 1,546 M         | 26,191 M            | 0.28%            |
| US Equity (S&P500)       | 28            | 0.19%  | 41,063 M        | 1,027,970 M         | 11.05%           |

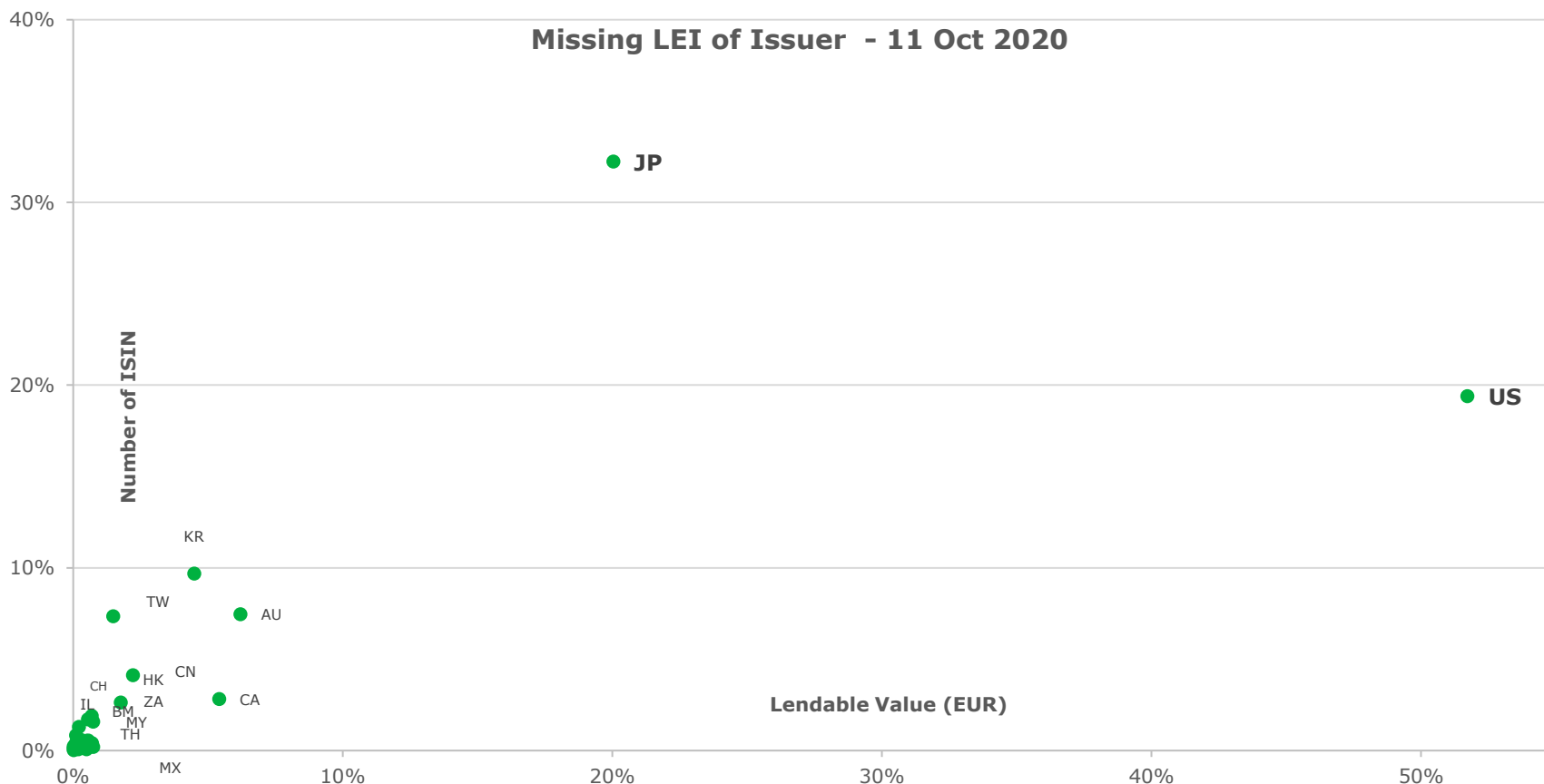


## Securities missing LEI of the issuer – Govt Bonds

| Market   | IssuerJurisdiction | ISIN Count | %       | LoanValue % | LendableValue M EUR | % Lendable Value |
|--|--------------------|------------|---------|-------------|---------------------|------------------|
| CA Govt Bond (Dom) (Fixed Rate)                      | CA                 | 110        | 1.31%   | 23.76%      | 44,008 M            | 14.83%           |
| US Govt Bond (Strips) (Fixed Rate)                   | US                 | 6          | 0.07%   | 23.74%      | 26,291 M            | 8.86%            |
| CA Govt Bond (Prov. Dom) (Fixed Rate)                | CA                 | 395        | 4.71%   | 19.97%      | 59,453 M            | 20.03%           |
|  | US                 | 4018       | 47.91%  | 8.39%       | 32,007 M            | 10.79%           |
| US Govt Bond (Mortgage Agencies) (Fixed Rate)        | KY                 | 1          | 0.01%   | 0.00%       | 0 M                 | 0.00%            |
|  | JE                 | 1          | 0.01%   | 0.05%       | 1,918 M             | 0.65%            |
|  | JP                 | 1          | 0.01%   | 0.00%       | 0 M                 | 0.00%            |
| US Govt Bond (Non-Mortgage Agencies) (Fixed Rate)    | US                 | 317        | 3.78%   | 7.25%       | 23,030 M            | 7.76%            |
| CH Dom Govt Bond (Fixed Rate)                        | CH                 | 109        | 1.30%   | 4.78%       | 47,567 M            | 16.03%           |
| EM ME & Afr Other Govt Bond (Fixed Rate)             | ET, AE, US         | 5          | 0.06%   | 1.21%       | 3,915 M             | 1.32%            |
| CA Govt Bond (Prov. Dom) (Floating Rate)             | CA                 | 45         | 0.54%   | 1.20%       | 2,310 M             | 0.78%            |
| MY Govt Bond (Fixed Rate)                            | MY                 | 2          | 0.02%   | 1.16%       | 1,498 M             | 0.50%            |
| AR Govt Bond (Fixed Rate)                            | AR                 | 3          | 0.04%   | 0.04%       | 118 M               | 0.04%            |
| EM Americas Other Govt Bond (Fixed Rate)             | TT, GD, LA         | 5          | 0.02%   | 0.01%       | 1,476 M             | 0.46%            |
| PH Govt Bond (Fixed Rate)                            | PH                 | 2          | 0.02%   | 0.00%       | 1,519 M             | 0.51%            |
| AU Dom Govt Bond (Fixed Rate)                        | AU                 | 3          | 0.04%   | 0.00%       | 1,744 M             | 0.59%            |
| US Govt Bond (Mortgage Agencies) (Floating Rate)     | US                 | 68         | 0.81%   | 0.00%       | 0 M                 | 0.00%            |
|  | IN                 | 1          | 0.01%   | 0.00%       | 266 M               | 0.09%            |
|  | VN                 | 1          | 0.01%   | 0.00%       | 266 M               | 0.09%            |
| EM Asian Other Govt Bond (Fixed Rate)                | MV                 | 1          | 0.01%   | 0.00%       | 219 M               | 0.07%            |
|  | BD                 | 23         | 0.27%   | 0.00%       | 0 M                 | 0.00%            |
|  | TW                 | 57         | 0.68%   | 0.00%       | 0 M                 | 0.00%            |
| JP Dom Govt Bond (Fixed Rate)                        | JP                 | 13         | 0.16%   | 0.00%       | 0 M                 | 0.00%            |
| US Govt Bond (Non-Mortgage Agencies) (Floating Rate) | US                 | 14         | 0.17%   | 0.00%       | 5,779 M             | 1.95%            |
| FR Dom Govt Bond (Fixed Rate)                        | FR                 | 2          | 0.02%   | 0.00%       | 0 M                 | 0.00%            |
| IT Dom Govt Bond (Fixed Rate)                        | IT                 | 1          | 0.01%   | 0.00%       | 0 M                 | 0.00%            |
| EM Other Govt Bond (Floating Rate)                   | US                 | 6          | 0.07%   | 0.00%       | 26 M                | 0.01%            |
| Grand Total  |                    | 8387       | 100.00% | 100.00%     | 296,755 M           | 100.00%          |

## Missing LEI of the issuer October 2020

ISLA performed a survey in October 2020 among its members: 9482 ISIN were missing LEI of the issuer with 32 % from Japan, 20 % from the US, 10 % from Korea, 7% Australia and Japan. In terms of lendable value, US represented more than half of the missing LEI of the issuer, Japan 20 %, Australia 6.2 % and Canada 5.4 %. In terms of value on loan, US accounted for 40 % and Japan 35 %.



# Missing LEI of the issuer February 2021

Compared to October 2020 survey, relative progression of Japan missing LEI of the issuer

Missing LEI of Issuer - 24 Feb 2021

