

DataLend Daily Fixed Income Market Update

19 June 2023

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 | 42.24 | 42.02 | +0.53 | +0.76 | -10.86 |
| Americas | 36.52 | 36.53 | -0.05 | +0.39 | +0.77 |
| EMEA | 47.01 | 46.46 | +1.19 | +2.62 | -26.15 |
| Asia | 89.31 | 88.98 | +0.37 | -2.54 | +5.26 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 5.91 | 5.97 | -0.06 | -0.08 | -0.38 |
| Americas | 5.44 | 5.52 | -0.08 | -0.05 | -0.15 |
| EMEA | 7.24 | 7.28 | -0.04 | -0.13 | -1.06 |
| Asia | 6.39 | 6.37 | +0.02 | -0.21 | -0.40 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 209,185,762,542 | 211,196,777,302 | -0.95 | +0.57 | -3.49 |
| Americas | 137,628,198,421 | 139,510,813,050 | -1.35 | +0.73 | +0.36 |
| EMEA | 60,982,604,840 | 61,156,059,354 | -0.28 | +0.20 | -11.05 |
| Asia | 10,574,959,281 | 10,529,904,898 | +0.43 | +0.63 | -4.47 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-------------------|---------|---------|---------|
| Global | 3,538,032,703,820 | 3,535,027,332,862 | +0.09 | +1.89 | +2.75 |
| Americas | 2,529,818,607,518 | 2,529,489,941,170 | +0.01 | +1.72 | +3.09 |
| EMEA | 842,709,804,752 | 840,347,698,858 | +0.28 | +2.00 | +1.96 |
| Asia | 165,504,291,550 | 165,189,692,834 | +0.19 | +3.97 | +1.59 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 10.64 | 10.69 | -0.43 | -17.64 | -14.15 |
| Americas | 9.47 | 9.46 | +0.15 | -21.81 | -14.10 |
| EMEA | 15.44 | 15.56 | -0.76 | -5.88 | -8.19 |
| Asia | 3.39 | 4.45 | -23.87 | -51.14 | -70.78 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 26.49 | 26.49 | -0.00 | -0.36 | -0.22 |
| Americas | 27.04 | 27.05 | -0.01 | -0.47 | -0.04 |
| EMEA | 25.82 | 25.75 | +0.07 | -0.15 | -0.90 |
| Asia | 20.99 | 21.12 | -0.13 | +0.48 | +0.59 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,124,104,576,237 | 1,123,674,408,065 | +0.04 | -0.45 | +0.54 |
| Americas | 826,427,937,294 | 827,709,412,655 | -0.15 | -1.25 | +0.71 |
| EMEA | 259,467,952,508 | 257,917,428,549 | +0.60 | +1.30 | -0.63 |
| Asia | 38,208,686,435 | 38,047,566,861 | +0.42 | +5.68 | +5.30 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-------------------|---------|---------|---------|
| Global | 4,243,620,318,326 | 4,241,880,246,995 | +0.04 | +0.92 | +1.36 |
| Americas | 3,056,760,769,069 | 3,060,224,355,005 | -0.11 | +0.46 | +0.84 |
| EMEA | 1,004,805,175,856 | 1,001,469,720,532 | +0.33 | +1.90 | +2.82 |
| Asia | 182,054,373,400 | 180,186,171,458 | +1.04 | +3.26 | +2.35 |

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