

DataLend Daily Fixed Income Market Update

22 June 2023

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

| Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|---------------|-------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 41.26 | 41.18 | +0.18 | -1.28 | -12.82 |
| 35.86 | 36.03 | -0.50 | -1.63 | -1.17 |
| 45.52 | 44.84 | +1.50 | +0.01 | -28.13 |
| 87.93 | 87.07 | +0.99 | -2.08 | +2.66 |
| | 41.26 35.86 45.52 | 41.26 41.18 35.86 36.03 45.52 44.84 | 41.26 41.18 +0.18 35.86 36.03 -0.50 45.52 44.84 +1.50 | 41.26 41.18 +0.18 -1.28 35.86 36.03 -0.50 -1.63 45.52 44.84 +1.50 +0.01 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 5.94 | 5.90 | +0.04 | -0.03 | -0.32 |
| Americas | 5.49 | 5.44 | +0.06 | +0.00 | -0.07 |
| EMEA | 7.20 | 7.20 | -0.01 | -0.13 | -1.08 |
| Asia | 6.41 | 6.40 | +0.01 | -0.02 | -0.30 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-----------------|---------|---------|---------|
| Global | 210,474,542,756 | 209,500,540,801 | +0.46 | +1.03 | -2.34 |
| Americas | 139,173,416,576 | 137,795,326,330 | +1.00 | +1.77 | +1.94 |
| EMEA | 60,737,657,678 | 61,129,994,299 | -0.64 | -0.56 | -10.79 |
| Asia | 10,563,468,502 | 10,575,220,173 | -0.11 | +0.71 | -3.15 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-------------------|---------|---------|---------|
| Global | 3,542,853,749,037 | 3,549,408,933,257 | -0.18 | +1.59 | +2.96 |
| Americas | 2,533,997,347,933 | 2,535,271,904,794 | -0.05 | +1.77 | +3.18 |
| EMEA | 844,075,426,804 | 848,891,653,177 | -0.57 | +1.18 | +2.60 |
| Asia | 164,780,974,301 | 165,245,375,286 | -0.28 | +1.05 | +1.41 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 11.04 | 10.58 | +4.38 | +8.04 | -14.65 |
| Americas | 9.32 | 9.41 | -0.98 | +7.65 | -20.50 |
| EMEA | 15.75 | 15.34 | +2.66 | -2.84 | -7.27 |
| Asia | 16.16 | 3.71 | +335.11 | +317.40 | +42.40 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 26.48 | 26.51 | -0.02 | -0.01 | -0.32 |
| Americas | 27.00 | 27.02 | -0.03 | -0.14 | -0.19 |
| EMEA | 25.73 | 25.80 | -0.07 | +0.08 | -1.15 |
| Asia | 22.04 | 21.67 | +0.37 | +1.67 | +2.11 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,128,700,109,579 | 1,130,718,484,576 | -0.18 | +0.86 | +1.42 |
| Americas | 828,513,913,561 | 830,340,736,715 | -0.22 | +0.11 | +1.29 |
| EMEA | 260,091,391,057 | 260,892,864,323 | -0.31 | +2.00 | +0.16 |
| Asia | 40,094,804,961 | 39,484,883,538 | +1.54 | +9.99 | +13.96 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-------------------|---------|---------|---------|
| Global | 4,261,713,340,621 | 4,265,783,369,077 | -0.10 | +0.91 | +2.66 |
| Americas | 3,068,961,186,354 | 3,072,512,751,315 | -0.12 | +0.61 | +2.01 |
| EMEA | 1,010,831,625,997 | 1,011,025,060,713 | -0.02 | +1.69 | +4.62 |
| Asia | 181,920,528,270 | 182,245,557,050 | -0.18 | +1.64 | +3.04 |

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