DataLend Daily Fixed Income Market Update

02 August 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	40.21	40.67	-1.13	-0.18	-3.04
Americas	36.39	36.69	-0.81	+0.71	+0.53
EMEA	42.03	42.66	-1.47	-2.35	-8.38
Asia	80.54	82.85	-2.79	-1.08	-7.82

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.89	5.87	+0.02	+0.01	-0.20
Americas	5.44	5.45	-0.01	-0.01	-0.19
EMEA	7.15	7.06	+0.09	+0.03	-0.28
Asia	6.41	6.36	+0.05	+0.29	+0.05

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	210,026,344,234	210,218,842,848	-0.09	-0.34	-2.27
Americas	138,943,462,811	139,860,911,623	-0.66	-0.72	-2.27
EMEA	60,657,874,950	59,967,530,098	+1.15	-0.12	-2.74
Asia	10,425,006,472	10,390,401,127	+0.33	+3.75	+0.71

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)	
Global	3,565,784,633,575	3,580,527,208,407	-0.41	-0.58	+1.03	
Americas	2,554,315,967,615	2,567,555,684,564	-0.52	-0.55	+1.07	
EMEA	848,864,457,528	849,708,324,284	-0.10	-0.61	+1.12	
Asia	162,604,208,432	163,263,199,559	-0.40	-0.87	-0.00	

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	9.98	10.15	-1.66	-8.18	-7.46
Americas	8.15	8.24	-1.11	-13.42	-10.10
EMEA	15.45	15.82	-2.38	+2.07	-0.94
Asia	13.43	13.40	+0.26	-2.34	-11.97

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	26.96	26.84	+0.12	+0.14	+0.61
Americas	27.70	27.51	+0.19	+0.15	+0.83
EMEA	25.36	25.43	-0.07	+0.14	-0.22
Asia	23.31	23.40	-0.10	-0.30	+1.44

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,147,332,968,117	1,144,758,352,498	+0.22	-0.14	+2.37
Americas	847,498,514,388	842,788,505,891	+0.56	+0.29	+3.03
EMEA	259,409,725,765	261,128,006,788	-0.66	-1.05	+0.29
Asia	40,424,727,964	40,841,839,820	-1.02	-3.06	+2.21

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,256,086,534,104	4,265,164,423,368	-0.21	-0.64	+0.05
Americas	3,059,628,546,377	3,063,749,358,896	-0.13	-0.26	-0.07
EMEA	1,023,011,267,180	1,026,910,886,125	-0.38	-1.59	+1.18
Asia	173,446,720,548	174,504,178,347	-0.61	-1.82	-4.08

THE INFORMATION CONTAINED HERRIN IS PROPRIETARY TO DATALERIO, AND SELECT THIRD PARTIES, MAY NOT BE COPED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF DATALERIO, BY AND CONSTITUTE INVESTMENT ADVICE BY DATALERIO, OR MAY REPRESENTATIVE THERROY; S NOT WARRANTED TO BE ACCUMENT.

COMPRETED AS THE MAY, \$5 PROVIDED FOR AN PROFINGATION OF THE PROPERSON OF THE INFORMATION PURPOSES, AND A POLICULAR COUNTY.

THEREOF SHALL BE AN ADVISION OR A PIDUCANY OF A READER OF THIS REPORT, DATALERIO IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR COPPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE

INFORMATION CONTAINED HEREIN, AS REPORT OF THIS REPORT DOTS STOUTH OF THE SHAPE SHAPE SHAPE AND ADVISION.

THE REPORT OF THE SHAPE OF THIS REPORT DOTS STOUTH OF THE SHAPE SH