DataLend Daily Fixed Income Market Update

16 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 | 40.73 | 40.58 | +0.37 | +0.62 | -1.46 |
| Americas | 37.67 | 37.45 | +0.58 | +1.70 | +1.98 |
| EMEA | 41.22 | 41.33 | -0.27 | -1.18 | -6.32 |
| Asia | 79.24 | 78.48 | +0.97 | -0.30 | -7.45 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 5.82 | 5.85 | -0.03 | -0.04 | -0.14 |
| Americas | 5.37 | 5.41 | -0.04 | -0.05 | -0.13 |
| EMEA | 7.11 | 7.09 | +0.02 | -0.03 | -0.19 |
| Asia | 6.15 | 6.21 | -0.06 | -0.09 | -0.06 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 205,974,235,957 | 207,808,473,659 | -0.88 | -1.90 | -3.79 |
| Americas | 135,900,376,901 | 137,556,298,546 | -1.20 | -2.03 | -3.81 |
| EMEA | 60,058,818,828 | 60,118,157,756 | -0.10 | -1.51 | -4.03 |
| Asia | 10,015,040,228 | 10,134,017,356 | -1.17 | -2.48 | -2.09 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,539,869,944,833 | 3,552,803,466,382 | -0.36 | -1.15 | -1.49 |
| Americas | 2,532,421,183,363 | 2,542,246,505,109 | -0.39 | -1.14 | -1.53 |
| EMEA | 844,722,337,850 | 847,496,613,985 | -0.33 | -1.16 | -1.42 |
| Asia | 162,726,423,620 | 163,060,347,288 | -0.20 | -1.10 | -1.17 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 11.11 | 10.61 | +4.69 | +5.69 | +9.06 |
| Americas | 9.28 | 8.64 | +7.30 | +7.37 | +10.36 |
| EMEA | 16.89 | 16.74 | +0.91 | +5.12 | +11.38 |
| Asia | 13.00 | 13.02 | -0.12 | -5.22 | -10.88 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 26.99 | 26.96 | +0.03 | -0.07 | +0.54 |
| Americas | 27.77 | 27.74 | +0.04 | +0.04 | +0.65 |
| EMEA | 25.21 | 25.21 | +0.00 | -0.34 | +0.07 |
| Asia | 23.56 | 23.54 | +0.02 | -0.41 | +1.04 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,143,961,222,896 | 1,146,452,492,705 | -0.22 | -1.85 | +0.26 |
| Americas | 847,309,715,691 | 848,788,989,142 | -0.17 | -1.26 | +1.33 |
| EMEA | 256,092,145,877 | 257,097,588,103 | -0.39 | -3.51 | -2.66 |
| Asia | 40,559,361,329 | 40,565,915,461 | -0.02 | -3.46 | -2.71 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 4,238,444,001,697 | 4,252,092,039,524 | -0.32 | -1.60 | -1.75 |
| Americas | 3,050,623,417,216 | 3,060,105,383,418 | -0.31 | -1.39 | -1.03 |
| EMEA | 1,015,647,527,362 | 1,019,661,197,050 | -0.39 | -2.20 | -2.94 |
| Asia | 172,173,057,119 | 172,325,459,056 | -0.09 | -1.79 | -7.00 |
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