DataLend Daily Fixed Income Market Update

18 Sentember 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 | 38.19 | 38.39 | -0.52 | -12.02 | -5.15 |
| Americas | 35.10 | 35.11 | -0.04 | -0.60 | -5.86 |
| EMEA | 39.92 | 40.08 | -0.39 | -29.64 | -2.45 |
| Asia | 68.18 | 74.88 | -8.95 | -9.01 | -10.73 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) | |
|----------|---------------|----------------|---------|---------|---------|--|
| Global | 5.85 | 5.79 | +0.06 | -0.06 | -0.03 | |
| Americas | 5.46 | 5.43 | +0.03 | +0.00 | +0.02 | |
| EMEA | 6.89 | 6.86 | +0.03 | -0.37 | -0.29 | |
| Asia | 6.50 | 5.80 | +0.70 | +0.61 | +0.42 | |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 206,129,451,815 | 203,799,166,017 | +1.14 | -1.16 | -0.80 |
| Americas | 137,718,222,039 | 136,884,939,924 | +0.61 | -0.25 | +0.38 |
| EMEA | 57,575,021,983 | 57,295,340,624 | +0.49 | -5.16 | -4.67 |
| Asia | 10,836,207,792 | 9,618,885,469 | +12.66 | +10.94 | +6.25 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,522,744,628,177 | 3,521,737,318,412 | +0.03 | -0.21 | -0.24 |
| Americas | 2,520,692,891,540 | 2,521,172,783,673 | -0.02 | -0.32 | -0.06 |
| EMEA | 835,354,616,656 | 834,792,721,253 | +0.07 | -0.03 | -0.72 |
| Asia | 166,697,119,981 | 165,771,813,486 | +0.56 | +0.48 | -0.68 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 10.48 | 10.02 | +4.60 | -0.93 | -25.83 |
| Americas | 8.56 | 8.07 | +6.12 | -2.10 | -34.67 |
| EMEA | 16.84 | 16.43 | +2.49 | +0.82 | -4.99 |
| Asia | 12.39 | 12.46 | -0.58 | +2.30 | -5.45 |
| | | | | | |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 26.96 | 26.85 | +0.11 | -0.10 | -0.21 |
| Americas | 27.88 | 27.80 | +0.08 | -0.10 | -0.04 |
| EMEA | 24.63 | 24.43 | +0.20 | -0.06 | -0.71 |
| Asia | 24.02 | 23.96 | +0.07 | -0.33 | -0.48 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,131,415,703,968 | 1,126,603,499,914 | +0.43 | -0.68 | -1.45 |
| Americas | 847,407,579,448 | 844,459,446,848 | +0.35 | -0.64 | -0.42 |
| EMEA | 244,741,802,096 | 242,905,464,630 | +0.76 | -0.60 | -4.55 |
| Asia | 39,266,322,424 | 39,238,588,436 | +0.07 | -1.99 | -3.39 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 4,196,806,726,239 | 4,195,507,054,934 | +0.03 | -0.32 | -0.69 |
| Americas | 3,039,827,964,584 | 3,037,427,084,898 | +0.08 | -0.30 | -0.28 |
| EMEA | 993,537,089,964 | 994,290,831,255 | -0.08 | -0.35 | -1.79 |
| Asia | 163,441,671,691 | 163,789,138,781 | -0.21 | -0.64 | -1.47 |
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