DataLend Daily Fixed Income Market Update

10 October 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 | 35.90 | 35.82 | +0.24 | -2.07 | -17.62 |
| Americas | 32.77 | 32.65 | +0.37 | -2.12 | -7.76 |
| EMEA | 37.89 | 37.97 | -0.21 | -1.75 | -33.30 |
| Asia | 71.93 | 71.83 | +0.14 | -1.01 | -6.18 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 5.98 | 6.00 | -0.02 | +0.16 | +0.11 |
| Americas | 5.65 | 5.68 | -0.03 | +0.18 | +0.21 |
| EMEA | 7.07 | 7.04 | +0.03 | +0.15 | -0.14 |
| Asia | 5.64 | 5.62 | +0.03 | -0.09 | -0.27 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 208,802,918,512 | 208,556,254,441 | +0.12 | +3.24 | +0.75 |
| Americas | 141,329,726,575 | 141,574,804,653 | -0.17 | +3.49 | +2.74 |
| EMEA | 58,410,971,328 | 57,990,511,723 | +0.73 | +3.17 | -3.09 |
| Asia | 9,062,220,608 | 8,990,938,065 | +0.79 | -0.01 | -3.64 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,489,053,690,933 | 3,475,147,699,422 | +0.40 | +0.42 | -1.04 |
| Americas | 2,502,305,692,485 | 2,491,529,877,190 | +0.43 | +0.15 | -1.13 |
| EMEA | 826,160,038,069 | 823,513,129,147 | +0.32 | +1.01 | -1.13 |
| Asia | 160,587,960,379 | 160,104,693,086 | +0.30 | +1.57 | +0.94 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 9.51 | 9.64 | -1.32 | -0.77 | -8.71 |
| Americas | 7.27 | 7.39 | -1.61 | -0.89 | -14.63 |
| EMEA | 16.79 | 16.93 | -0.78 | +0.34 | -0.05 |
| Asia | 12.21 | 12.37 | -1.30 | -1.47 | +0.07 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 27.33 | 27.28 | +0.05 | +0.26 | +0.31 |
| Americas | 27.63 | 27.56 | +0.08 | +0.56 | -0.35 |
| EMEA | 26.60 | 26.63 | -0.03 | -0.70 | +2.13 |
| Asia | 25.72 | 25.74 | -0.01 | +0.08 | +1.10 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,101,246,112,654 | 1,092,383,197,918 | +0.81 | +1.30 | -3.12 |
| Americas | 823,111,398,076 | 815,960,472,535 | +0.88 | +1.74 | -3.52 |
| EMEA | 239,112,492,682 | 237,595,723,026 | +0.64 | -0.25 | -1.71 |
| Asia | 39,022,221,896 | 38,827,002,358 | +0.50 | +1.57 | -3.12 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 4,029,255,597,889 | 4,004,244,827,853 | +0.62 | +0.32 | -4.20 |
| Americas | 2,978,705,191,678 | 2,961,082,109,943 | +0.60 | -0.32 | -2.29 |
| EMEA | 898,851,425,542 | 892,290,710,224 | +0.74 | +2.36 | -9.58 |
| Asia | 151,698,980,668 | 150,872,007,686 | +0.55 | +1.24 | -7.25 |
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