DataLend Daily Fixed Income Market Update

27 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	35.58	34.82	+2.20	+0.02	-4.43
Americas	31.99	31.80	+0.62	-2.09	-6.07
EMEA	40.06	37.17	+7.78	+6.48	+2.27
Asia	66.53	66.53	-0.01	-0.80	-8.34

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.00	6.13	-0.13	-0.06	+0.16
Americas	5.80	5.79	+0.01	+0.08	+0.30
EMEA	6.64	7.21	-0.57	-0.51	-0.23
Asia	5.94	5.85	+0.08	+0.18	+0.12

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	201,229,565,738	210,180,386,757	-4.26	-2.75	-1.02
Americas	141,492,301,915	142,414,653,621	-0.65	+1.30	+3.06
EMEA	50,688,004,033	58,565,740,032	-13.45	-12.88	-10.81
Asia	9,049,259,790	9,199,993,104	-1.64	-0.10	-1.46

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,356,165,741,991	3,430,683,744,141	-2.17	-1.75	-3.64
Americas	2,440,601,655,618	2,461,493,997,557	-0.85	-0.18	-2.32
EMEA	763,093,715,303	812,006,418,470	-6.02	-6.18	-7.67
Asia	152,470,371,070	157,183,328,115	-3.00	-3.22	-3.47

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	9.93	9.80	+1.42	-6.81	-24.58
Americas	8.28	8.04	+2.95	-9.66	-30.90
EMEA	16.04	15.62	+2.67	+1.92	-7.60
Asia	12.22	12.21	+0.04	+1.70	+0.01

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.02	28.14	-0.12	-0.02	+0.82
Americas	28.38	28.63	-0.25	-0.16	+1.04
EMEA	26.88	26.85	+0.03	+0.18	-0.14
Asia	26.82	26.13	+0.69	+0.66	+1.21

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,066,389,851,816	1,111,135,932,579	-4.03	-3.28	-2.73
Americas	819,917,188,410	836,622,494,189	-2.00	-1.18	+0.38
EMEA	207,294,921,177	235,059,410,701	-11.81	-11.26	-13.91
Asia	39,177,742,228	39,454,027,689	-0.70	+0.03	+1.12

Lendable Values (USD)

The total lendable supply of securities available for borrowing

Global 3,806,048,151,361 3,948,266,688,979 -3.60 -3.19	-5.56
American 2 000 724 000 445 2 024 000 000 705 444 0 0 62	
Americas 2,888,724,996,445 2,921,909,968,785 -1.14 -0.63	-3.31
EMEA 771,222,115,607 875,347,151,755 -11.90 -11.84	-13.48
Asia 146,101,039,309 151,009,568,440 -3.25 -2.45	-3.44

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