DataLend Daily Fixed Income Market Update

22 December 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 | 32.08 | 32.37 | -0.89 | -1.24 | -5.14 |
| Americas | 28.80 | 29.01 | -0.72 | -1.50 | -5.78 |
| EMEA | 35.25 | 35.52 | -0.77 | -0.50 | -3.29 |
| Asia | 66.80 | 67.44 | -0.94 | -1.06 | -2.13 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 5.87 | 5.81 | +0.06 | -0.05 | -0.11 |
| Americas | 5.63 | 5.56 | +0.08 | -0.05 | -0.08 |
| EMEA | 6.76 | 6.72 | +0.04 | -0.06 | -0.06 |
| Asia | 5.05 | 5.11 | -0.07 | -0.11 | -0.66 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 222,249,105,064 | 219,777,542,070 | +1.12 | -0.44 | +3.71 |
| Americas | 152,662,879,694 | 150,430,260,066 | +1.48 | -0.44 | +4.72 |
| EMEA | 60,702,911,125 | 60,353,385,618 | +0.58 | -0.18 | +2.38 |
| Asia | 8,883,314,245 | 8,993,896,386 | -1.23 | -2.21 | -3.76 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,784,104,866,726 | 3,780,432,082,531 | +0.10 | +0.42 | +5.62 |
| Americas | 2,709,646,221,440 | 2,706,567,485,860 | +0.11 | +0.38 | +6.18 |
| EMEA | 898,488,723,451 | 898,012,008,694 | +0.05 | +0.66 | +3.34 |
| Asia | 175,969,921,835 | 175,852,587,977 | +0.07 | -0.13 | +8.88 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 13.45 | 13.07 | +2.91 | +21.56 | +37.84 |
| Americas | 12.37 | 11.80 | +4.86 | +29.14 | +64.12 |
| EMEA | 16.98 | 17.17 | -1.10 | +7.51 | +2.84 |
| Asia | 13.29 | 13.26 | +0.16 | +1.25 | -1.38 |
| | | | | | |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 28.01 | 27.90 | +0.11 | -0.23 | -0.71 |
| Americas | 28.61 | 28.48 | +0.13 | -0.49 | -0.78 |
| EMEA | 27.17 | 27.10 | +0.07 | +0.57 | -0.50 |
| Asia | 23.17 | 23.17 | +0.00 | +0.02 | -0.38 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,182,310,762,691 | 1,178,405,142,742 | +0.33 | +0.44 | +2.35 |
| Americas | 867,757,656,806 | 865,089,821,160 | +0.31 | -0.94 | +1.60 |
| EMEA | 267,276,372,893 | 266,140,794,879 | +0.43 | +4.97 | +4.40 |
| Asia | 47,276,732,992 | 47,174,526,704 | +0.22 | +1.54 | +5.05 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | revious Value | DoD (%) | WoW (%) | MoM (%) |
|--------------------------------|-----------------|---------|---------|---------|
| Global 4,220,675,826,015 4,2 | 223,719,959,395 | -0.07 | +1.25 | +4.93 |
| Americas 3,032,979,680,889 3,0 | 037,913,583,952 | -0.16 | +0.76 | +4.37 |
| EMEA 983,650,062,788 98 | 32,168,417,405 | +0.15 | +2.76 | +6.30 |
| Asia 204,046,082,338 20 | 03,637,958,039 | +0.20 | +1.46 | +6.78 |

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