DataLend Daily Fixed Income Market Update

08 January 2024

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Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 31.49 | 31.71 | -0.69 | -0.92 | -3.88 |
| Americas | 27.69 | 27.94 | -0.89 | -2.78 | -6.13 |
| EMEA | 35.70 | 35.86 | -0.46 | +2.14 | -0.39 |
| Asia | 68.42 | 69.09 | -0.97 | +3.04 | +3.71 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 5.72 | 5.74 | -0.02 | +0.01 | -0.10 |
| Americas | 5.49 | 5.51 | -0.02 | +0.04 | -0.07 |
| EMEA | 6.54 | 6.58 | -0.04 | -0.07 | -0.13 |
| Asia | 4.92 | 4.85 | +0.07 | -0.03 | -0.34 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 216,510,765,410 | 217,122,889,581 | -0.28 | -0.83 | +0.07 |
| Americas | 149,013,716,469 | 149,565,203,301 | -0.37 | -0.38 | +0.35 |
| EMEA | 58,865,392,307 | 59,036,678,421 | -0.29 | -1.83 | +0.25 |
| Asia | 8,631,656,634 | 8,521,007,860 | +1.30 | -1.61 | -5.61 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 3,788,188,495,283 | 3,784,875,165,001 | +0.09 | -0.97 | +1.77 |
| Americas | 2,712,241,674,981 | 2,712,136,960,643 | +0.00 | -1.05 | +1.67 |
| EMEA | 900,531,669,603 | 897,150,594,226 | +0.38 | -0.70 | +2.23 |
| Asia | 175,415,150,698 | 175,587,610,132 | -0.10 | -1.02 | +0.92 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 10.88 | 10.86 | +0.19 | -23.09 | +2.26 |
| Americas | 8.79 | 8.77 | +0.18 | -31.68 | -2.56 |
| EMEA | 17.26 | 17.27 | -0.04 | -6.40 | +8.50 |
| Asia | 13.01 | 12.66 | +2.81 | -1.37 | -1.84 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 28.04 | 27.87 | +0.17 | +0.24 | -0.58 |
| Americas | 28.51 | 28.30 | +0.21 | +0.26 | -1.09 |
| EMEA | 27.46 | 27.42 | +0.04 | +0.17 | +0.78 |
| Asia | 23.64 | 23.53 | +0.12 | +0.24 | +0.63 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-------------------|---------|---------|---------|
| Global | 1,173,837,391,837 | 1,167,152,964,894 | +0.57 | +0.08 | +0.44 |
| Americas | 859,822,699,191 | 854,269,432,272 | +0.65 | +0.36 | -1.77 |
| EMEA | 267,382,693,156 | 266,237,286,311 | +0.43 | -0.45 | +7.66 |
| Asia | 46,631,999,490 | 46,646,246,310 | -0.03 | -1.98 | +3.67 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 4,186,577,275,815 | 4,187,992,321,990 | -0.03 | -0.79 | +2.53 |
| Americas | 3,015,558,357,079 | 3,018,803,577,350 | -0.11 | -0.55 | +1.98 |
| EMEA | 973,787,859,561 | 970,916,158,150 | +0.30 | -1.07 | +4.59 |
| Asia | 197,231,059,175 | 198,272,586,490 | -0.53 | -2.98 | +0.91 |

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