DataLend Daily Fixed Income Market Update

12 January 2024

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	31.26	31.52	-0.81	-1.42	-3.85
Americas	27.22	27.53	-1.14	-2.58	-6.93
EMEA	35.98	36.07	-0.25	+0.34	+1.29
Asia	69.54	69.97	-0.61	+0.65	+2.98

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)	
Global	5.84	5.74	+0.10	+0.10	-0.08	
Americas	5.63	5.51	+0.12	+0.11	-0.05	
EMEA	6.62	6.58	+0.04	+0.04	-0.17	
Asia	5.04	4.86	+0.18	+0.18	-0.12	

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	223,669,156,369	218,575,269,040	+2.33	+3.01	+0.30
Americas	154,476,241,964	150,437,612,029	+2.68	+3.28	+0.76
EMEA	60,331,325,680	59,619,547,649	+1.19	+2.19	-0.46
Asia	8,861,588,725	8,518,109,362	+4.03	+4.00	-2.43

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,832,044,990,217	3,811,153,442,250	+0.55	+1.24	+1.72
Americas	2,745,319,881,745	2,730,120,003,856	+0.56	+1.22	+1.71
EMEA	910,782,996,876	905,675,970,509	+0.56	+1.51	+2.12
Asia	175,942,111,596	175,357,467,885	+0.33	+0.20	-0.09

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.57	10.53	+0.36	-2.72	-4.47
Americas	8.32	8.25	+0.78	-5.14	-13.15
EMEA	17.54	17.52	+0.10	+1.61	+11.15
Asia	13.01	12.96	+0.36	+2.80	-0.87

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.17	28.18	-0.01	+0.30	-0.07
Americas	28.88	28.78	+0.10	+0.58	-0.22
EMEA	27.10	27.36	-0.26	-0.32	+0.50
Asia	22.70	23.14	-0.44	-0.83	-0.44

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,183,756,782,510	1,179,112,489,419	+0.39	+1.42	+0.54
Americas	873,059,398,013	867,355,583,423	+0.66	+2.20	-0.33
EMEA	265,677,418,043	266,353,782,586	-0.25	-0.21	+4.24
Asia	45,019,966,454	45,403,123,411	-0.84	-3.49	-3.31

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,201,958,860,298	4,183,818,645,462	+0.43	+0.33	+0.77
Americas	3,023,376,211,080	3,014,096,089,769	+0.31	+0.15	+0.43
EMEA	980,250,565,436	973,485,748,777	+0.69	+0.97	+2.31
Asia	198,332,083,782	196,236,806,916	+1.07	+0.03	-1.44

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