DataLend Daily Fixed Income Market Update

29 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	31.89	31.92	-0.11	-0.61	-5.04
Americas	28.60	28.61	-0.06	-0.72	-6.27
EMEA	35.12	35.11	+0.04	-0.36	-2.84
Asia	66.17	66.43	-0.39	-0.95	-0.02

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.76	5.72	+0.04	-0.11	-0.15
Americas	5.51	5.47	+0.05	-0.12	-0.10
EMEA	6.66	6.65	+0.01	-0.09	-0.20
Asia	4.97	4.95	+0.02	-0.08	-0.58

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	220,425,266,825	219,126,647,822	+0.59	-0.83	+2.20
Americas	151,077,729,043	149,721,033,015	+0.91	-1.04	+3.03
EMEA	60,542,554,549	60,631,436,488	-0.15	-0.26	+1.02
Asia	8,804,983,233	8,774,178,318	+0.35	-0.88	-3.33

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,825,524,821,624	3,828,168,547,981	-0.07	+1.09	+4.87
Americas	2,739,652,484,694	2,739,049,379,493	+0.02	+1.11	+4.93
EMEA	908,544,026,588	911,808,878,354	-0.36	+1.12	+4.11
Asia	177,328,310,342	177,310,290,134	+0.01	+0.77	+8.05

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	14.05	11.40	+23.22	+4.50	+50.09
Americas	12.85	9.51	+35.16	+3.92	+79.66
EMEA	18.05	17.19	+5.02	+6.32	+12.60
Asia	13.19	13.25	-0.50	-0.76	-0.05

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.79	27.86	-0.07	-0.22	-1.04
Americas	28.29	28.44	-0.15	-0.32	-1.27
EMEA	27.16	27.00	+0.16	-0.01	-0.50
Asia	23.33	23.32	+0.01	+0.18	-0.17

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,175,118,926,036	1,181,461,441,616	-0.54	-0.61	+1.32
Americas	859,608,919,802	865,669,738,424	-0.70	-0.94	+0.32
EMEA	267,981,745,470	268,307,598,870	-0.12	+0.26	+3.92
Asia	47,528,260,764	47,484,104,322	+0.09	+0.53	+5.47

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,228,629,236,328	4,241,017,012,980	-0.29	+0.19	+5.13
Americas	3,038,231,463,685	3,043,802,116,510	-0.18	+0.18	+4.84
EMEA	986,645,327,395	993,581,040,539	-0.70	+0.30	+5.83
Asia	203,752,445,247	203,633,855,930	+0.06	-0.23	+6.24

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