DataLend Daily Fixed Income Market Update

25 December 202/

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	27.50	27.23	+0.98	-0.89	-4.02
Americas	24.53	24.28	+1.04	-1.37	-4.73
EMEA	32.57	32.39	+0.56	-0.52	-3.02
Asia	45.76	45.54	+0.48	+3.45	+0.97

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.29	6.39	-0.10	+0.06	-0.20
Americas	6.05	6.18	-0.13	+0.06	-0.20
EMEA	7.15	7.17	-0.02	+0.06	-0.12
Asia	5.83	5.86	-0.03	-0.10	-0.50

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	263,741,962,477	268,988,613,449	-1.95	-0.30	-3.11
Americas	184,654,199,152	189,251,804,128	-2.43	+0.02	-2.63
EMEA	67,955,833,802	68,518,886,526	-0.82	-0.77	-3.36
Asia	11,131,929,522	11,217,922,795	-0.77	-2.64	-9.01

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,193,607,329,108	4,210,504,590,736	-0.40	-1.17	-0.05
Americas	3,051,700,424,715	3,063,113,271,258	-0.37	-1.05	+0.55
EMEA	951,085,770,819	956,072,536,796	-0.52	-1.62	-1.70
Asia	190,821,133,574	191,318,782,682	-0.26	-0.90	-1.27

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.75	10.74	+0.10	-14.68	-3.37
Americas	9.31	9.30	+0.11	-19.58	-6.82
EMEA	15.50	15.50	-0.04	-4.94	+3.38
Asia	9.88	9.89	-0.07	+0.09	+0.29

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29.40	29.36	+0.04	+0.44	+0.03
Americas	29.65	29.66	-0.01	+0.46	-0.01
EMEA	29.80	29.60	+0.20	+0.42	+0.30
Asia	23.63	23.55	+0.08	+0.06	-0.49

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,335,283,026,927	1,336,122,756,069	-0.06	+0.03	-2.28
Americas	979,222,934,354	980,872,868,441	-0.17	+0.30	-2.43
EMEA	306,127,041,187	305,312,009,238	+0.27	-0.43	-1.61
Asia	49,933,051,386	49,937,878,390	-0.01	-2.38	-3.36

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,541,471,469,130	4,550,936,101,291	-0.21	-1.46	-2.39
Americas	3,302,920,517,261	3,307,444,710,885	-0.14	-1.26	-2.38
EMEA	1,027,279,451,616	1,031,474,897,544	-0.41	-1.85	-2.61
Asia	211,271,500,254	212,016,492,863	-0.35	-2.62	-1.38

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