DataLend Daily Fixed Income Market Update

06 February 2021

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	25.78	25.71	+0.24	-1.37	-3.03
Americas	22.33	22.26	+0.31	-0.59	-4.41
EMEA	31.83	31.79	+0.11	-3.57	-0.81
Asia	44.35	43.73	+1.41	+0.50	-3.69

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.68	6.71	-0.03	+0.10	+0.34
Americas	6.41	6.43	-0.01	+0.06	+0.24
EMEA	7.66	7.74	-0.08	+0.21	+0.73
Asia	5.97	6.01	-0.04	+0.15	+0.11

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	287,444,501,888	287,917,949,487	-0.16	+2.38	+8.12
Americas	198,762,104,117	198,492,521,502	+0.14	+1.84	+6.89
EMEA	76,880,555,149	77,580,125,711	-0.90	+3.71	+12.09
Asia	11,801,842,622	11,845,302,273	-0.37	+2.87	+4.23

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,300,549,227,037	4,288,326,550,665	+0.29	+0.83	+2.59
Americas	3,099,231,196,697	3,088,276,136,250	+0.35	+0.83	+2.97
EMEA	1,003,551,888,796	1,002,832,697,353	+0.07	+0.93	+1.47
Asia	197,766,141,544	197,217,717,062	+0.28	+0.33	+2.33

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.13	10.90	-7.05	-5.26	-7.22
Americas	8.55	9.43	-9.32	-7.98	-10.80
EMEA	15.41	15.94	-3.33	-0.64	+0.12
Asia	10.77	10.70	+0.74	-0.61	+3.63

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.91	28.93	-0.02	-0.43	-0.18
Americas	29.87	29.87	-0.00	-0.56	+0.20
EMEA	27.35	27.38	-0.03	-0.04	-1.06
Asia	22.28	22.52	-0.23	-0.25	-1.09

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,372,222,558,527	1,369,149,915,744	+0.22	+0.11	+2.65
Americas	1,019,954,107,859	1,016,841,028,038	+0.31	-0.21	+3.33
EMEA	299,270,650,010	299,132,605,746	+0.05	+0.98	-0.39
Asia	52,997,800,659	53,176,281,960	-0.34	+1.41	+7.61

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,746,342,041,682	4,732,287,523,578	+0.30	+1.58	+3.30
Americas	3,414,399,560,363	3,403,777,263,391	+0.31	+1.67	+2.64
EMEA	1,094,091,302,893	1,092,329,981,214	+0.16	+1.11	+3.45
Asia	237,851,178,425	236,180,278,973	+0.71	+2.55	+12.89

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