DataLend Daily Fixed Income Market Update

01 Sentember 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	43.42	43.79	-0.85	-1.49	+7.05
Americas	35.64	36.05	-1.13	-1.36	-3.58
EMEA	56.07	56.23	-0.27	-1.32	+33.68
Asia	77.20	76.20	+1.32	+1.31	-4.66

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.06	5.94	+0.12	+0.07	+0.19
Americas	5.62	5.48	+0.14	+0.11	+0.21
EMEA	7.41	7.31	+0.10	-0.03	+0.25
Asia	6.01	5.93	+0.09	+0.06	-0.27

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	214,792,913,235	211,203,304,397	+1.70	+1.67	+2.66
Americas	142,969,607,732	139,531,750,723	+2.46	+2.80	+3.59
EMEA	62,178,055,788	62,163,640,949	+0.02	-0.75	+1.91
Asia	9,645,249,714	9,507,912,725	+1.44	+1.10	-5.49

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,542,239,145,234	3,556,100,951,238	-0.39	+0.46	-0.61
Americas	2,542,522,669,881	2,544,715,475,157	-0.09	+0.74	-0.28
EMEA	839,302,521,978	850,941,541,604	-1.37	-0.33	-1.46
Asia	160,413,953,375	160,443,934,477	-0.02	+0.08	-1.18

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	13.66	11.68	+16.91	-5.49	+30.94
Americas	12.51	9.82	+27.39	-7.92	+45.63
EMEA	17.69	17.76	-0.38	+0.18	+11.55
Asia	12.20	12.46	-2.02	-0.70	-6.96

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.17	27.06	+0.11	+0.04	+0.15
Americas	27.93	27.87	+0.06	+0.03	+0.32
EMEA	25.39	25.06	+0.33	+0.13	-0.42
Asia	23.98	24.54	-0.56	-0.43	+0.32

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,150,817,816,362	1,146,170,230,073	+0.41	+0.30	-0.41
Americas	853,391,815,857	849,945,727,373	+0.41	+0.37	+0.68
EMEA	257,266,174,232	255,104,191,133	+0.85	+0.26	-3.55
Asia	40,159,826,273	41,120,311,567	-2.34	-0.93	-2.67

Lendable Values (USD)

The total lendable supply of securities available for borrowing

Americas 3,054,996,579,173 3,049,749,873,792 +0.17 +0.27 -0.4 EMEA 1,013,133,273,136 1,017,868,273,445 -0.47 -0.27 -1.5		Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
EMEA 1,013,133,273,136 1,017,868,273,445 -0.47 -0.27 -1.5	Global	4,235,583,050,795	4,235,166,817,059	+0.01	+0.16	-0.97
	Americas	3,054,996,579,173	3,049,749,873,792	+0.17	+0.27	-0.46
Asia 167.453.100.407 167.540.660.033 0.06 10.03 3.0	MEA	1,013,133,273,136	1,017,868,273,445	-0.47	-0.27	-1.97
ASId 107,455,156,467 107,546,005,622 -0.00 +0.65 -5.5	Asia	167,453,198,487	167,548,669,822	-0.06	+0.83	-3.97

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