

DataLend Daily Fixed Income Market Update

26 September 2023

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	37.61	37.72	-0.29	-4.46	-14.60
Americas	34.36	34.53	-0.48	-2.77	-5.29
EMEA	39.77	39.63	+0.36	-5.98	-29.91
Asia	71.39	72.31	-1.28	-9.51	-3.23

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.81	5.83	-0.01	+0.03	-0.14
Americas	5.47	5.48	-0.01	+0.06	-0.03
EMEA	6.86	6.89	-0.03	-0.03	-0.48
Asia	5.79	5.79	+0.01	-0.02	+0.01

For more information please contact sales@equilend.com

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	203,859,248,485	205,398,492,277	-0.75	+0.22	-3.01
Americas	137,255,367,791	138,260,871,987	-0.73	+0.73	-0.91
EMEA	57,037,450,908	57,539,322,914	-0.87	-0.84	-8.04
Asia	9,566,429,786	9,598,297,375	-0.33	-0.60	-0.86

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,505,865,385,434	3,525,282,258,603	-0.55	-0.37	-0.74
Americas	2,509,792,627,630	2,524,562,045,519	-0.59	-0.38	-0.41
EMEA	830,959,108,174	834,832,621,286	-0.46	-0.40	-1.65
Asia	165,113,649,629	165,887,591,799	-0.47	-0.19	-1.08

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12.22	11.54	+5.94	+11.86	+6.46
Americas	10.81	9.90	+9.18	+19.79	+12.80
EMEA	17.08	17.03	+0.31	-0.82	-3.39
Asia	12.22	12.42	-1.61	-1.64	-1.98

Jtil	Iza	ti	or) (%)	
		~	-				

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.48	27.51	-0.03	+0.56	+0.36
Americas	27.80	27.83	-0.04	+0.12	-0.17
EMEA	26.86	26.93	-0.07	+1.82	+1.84
Asia	24.97	24.70	+0.27	+0.90	+0.49

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,115,840,036,338	1,123,786,069,744	-0.71	-0.98	-2.71
Americas	834,784,921,376	841,152,040,381	-0.76	-0.89	-1.99
EMEA	242,931,541,178	244,872,714,942	-0.79	-0.96	-4.47
Asia	38,123,573,785	37,761,314,420	+0.96	-2.96	-6.65

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,060,366,697,533	4,084,303,365,835	-0.59	-3.00	-3.97
Americas	3,003,091,191,438	3,022,128,446,232	-0.63	-1.31	-1.38
EMEA	904,587,246,343	909,292,143,142	-0.52	-7.68	-11.00
Asia	152,688,259,752	152,882,776,461	-0.13	-6.47	-8.48

THE INFORMATION CONTRAINED HEREIN IS PROPHETARY TO DATALENDA DO SLUCT THIRD PARTIES, MAY NOT BE CORFIDENCE DO BISTRIBUTED DU EXPRESS COLOSIENT OF DATALENDA, DI AUTO CONSTITUTE INVESTMENT ADVICE BY DATALENDA DO ANY REPRESENTATIVE THEORY STATUS TO EXPRESS CONTRAINED TO DE ACCENTRATION DE