DataLend Daily Fixed Income Market Update

11 October 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	35.74	35.90	-0.44	-1.95	-7.81
Americas	32.63	32.77	-0.42	-1.84	-7.89
EMEA	37.85	37.89	-0.10	-1.71	-6.81
Asia	70.63	71.93	-1.81	-1.90	-7.67

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.00	5.98	+0.02	+0.18	+0.19
Americas	5.67	5.65	+0.02	+0.20	+0.23
EMEA	7.08	7.07	+0.01	+0.12	+0.14
Asia	5.68	5.64	+0.04	+0.06	-0.19

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	210,232,886,879	208,802,918,512	+0.68	+4.15	+2.71
Americas	142,421,429,540	141,329,726,575	+0.77	+4.79	+3.59
EMEA	58,658,190,060	58,410,971,328	+0.42	+2.95	+1.39
Asia	9,153,267,279	9,062,220,608	+1.00	+2.01	-2.07

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,502,479,931,494	3,488,798,855,232	+0.39	+1.07	-0.49
Americas	2,512,683,230,779	2,502,066,747,346	+0.42	+1.04	-0.54
EMEA	828,769,949,756	826,144,147,507	+0.32	+1.21	-0.66
Asia	161,026,750,958	160,587,960,379	+0.27	+0.85	+1.24

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	9.58	9.51	+0.73	-0.04	-10.40
Americas	7.45	7.27	+2.52	+1.51	-16.50
EMEA	16.49	16.79	-1.83	-1.30	-1.11
Asia	12.28	12.21	+0.63	+0.86	+0.37

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.32	27.33	-0.01	+0.20	+0.37
Americas	27.69	27.63	+0.06	+0.56	-0.27
EMEA	26.38	26.60	-0.22	-0.95	+2.10
Asia	25.74	25.72	+0.02	-0.02	+1.28

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,103,484,354,418	1,101,246,112,654	+0.20	+1.37	-2.68
Americas	825,173,717,815	823,111,398,076	+0.25	+2.00	-3.17
EMEA	239,015,429,141	239,112,492,682	-0.04	-0.83	-1.10
Asia	39,295,207,463	39,022,221,896	+0.70	+1.99	-1.72

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,038,700,233,424	4,029,510,433,590	+0.23	+0.65	-4.00
Americas	2,980,085,794,118	2,978,944,136,818	+0.04	-0.05	-2.24
EMEA	905,982,005,902	898,867,316,104	+0.79	+2.76	-8.97
Asia	152,632,433,404	151,698,980,668	+0.62	+2.05	-6.61

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