DataLend Daily Fixed Income Market Update

20 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	35.32	35.58	-0.73	-0.02	-3.62
Americas	31.76	31.99	-0.72	-1.88	-5.06
EMEA	39.53	40.06	-1.32	+5.45	+2.19
Asia	66.45	66.53	-0.12	-0.87	-7.93

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.03	6.00	+0.04	-0.05	+0.16
Americas	5.81	5.80	+0.02	+0.08	+0.29
EMEA	6.73	6.64	+0.09	-0.46	-0.21
Asia	6.07	5.94	+0.14	+0.29	+0.31

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	202,322,361,932	201,229,565,738	+0.54	-2.91	-1.27
Americas	141,710,045,279	141,492,301,915	+0.15	+0.71	+2.29
EMEA	51,364,464,573	50,688,004,033	+1.33	-12.26	-10.27
Asia	9,247,852,081	9,049,259,790	+2.19	+1.26	+1.07

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,353,677,939,800	3,356,165,741,991	-0.07	-2.09	-3.93
Americas	2,437,955,244,833	2,440,581,065,996	-0.11	-0.63	-2.76
EMEA	763,429,500,767	763,114,304,925	+0.04	-6.20	-7.47
Asia	152,293,194,200	152,470,371,070	-0.12	-3.53	-4.07

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	9.73	9.93	-2.02	-12.65	-4.60
Americas	8.04	8.28	-2.97	-18.19	-1.66
EMEA	15.92	16.04	-0.74	+1.76	-5.16
Asia	12.16	12.22	-0.44	+0.18	-0.84

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.22	28.02	+0.20	+0.12	+0.69
Americas	28.58	28.38	+0.20	+0.01	+0.86
EMEA	27.02	26.88	+0.15	+0.18	-0.18
Asia	27.41	26.82	+0.60	+1.18	+1.82

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,070,839,097,992	1,066,389,851,816	+0.42	-3.54	-2.90
Americas	821,104,369,021	819,917,188,410	+0.14	-1.62	-0.18
EMEA	209,562,923,648	207,294,921,177	+1.09	-11.23	-13.27
Asia	40,171,805,323	39,177,742,228	+2.54	+1.92	+3.92

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,794,864,904,346	3,806,048,151,361	-0.29	-3.93	-5.27
Americas	2,872,877,189,121	2,888,724,996,445	-0.55	-1.64	-3.17
EMEA	775,449,862,837	771,222,115,607	+0.55	-11.81	-12.69
Asia	146,537,852,388	146,101,039,309	+0.30	-2.45	-3.00

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