

DataLend Daily Fixed Income Market Update

01 November 2023

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	34.40	34.40	+0.00	-1.79	-5.65
Americas	31.22	31.21	+0.01	-2.45	-6.10
EMEA	37.12	37.18	-0.15	-0.70	-3.69
Asia	66.01	65.47	+0.83	-1.00	-8.28

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.11	6.13	-0.02	-0.01	+0.29
Americas	5.77	5.79	-0.02	-0.01	+0.30
EMEA	7.18	7.19	-0.01	-0.05	+0.23
Asia	6.00	6.07	-0.07	+0.15	+0.38

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	210,304,159,082	210,474,726,379	-0.08	-0.26	+4.19
Americas	142,748,322,067	142,880,760,184	-0.09	+0.02	+5.02
EMEA	58,176,938,872	58,120,823,634	+0.10	-1.15	+2.18
Asia	9,378,898,143	9,473,142,561	-0.99	+1.18	+4.47

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,440,290,275,192	3,430,730,642,388	+0.28	-0.07	-0.69
Americas	2,473,888,167,862	2,466,137,862,847	+0.31	+0.12	-0.48
EMEA	810,010,636,476	808,573,158,146	+0.18	-0.44	-1.06
Asia	156,391,470,854	156,019,621,395	+0.24	-1.28	-2.07

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

Utilization (%)

Asia

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

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
9.14	9.38	-2.57	-8.24	-4.66
7.21	7.48	-3.67	-12.97	-1.79
15.32	15.46	-0.90	-1.68	-8.27
11.98	11.96	+0.17	-1.05	-1.61
	9.14 7.21 15.32	9.14 9.38 7.21 7.48 15.32 15.46	9.14 9.38 -2.57 7.21 7.48 -3.67 15.32 15.46 -0.90	9.14 9.38 -2.57 -8.24 7.21 7.48 -3.67 -12.97 15.32 15.46 -0.90 -1.68

The factor	on coan value and tendable value expressed as a percentage								
	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%				
Global	28.18	28.12	+0.06	-0.01	+1.07				
Americas	28.52	28.46	+0.06	-0.21	+1.40				
EMEA	27.30	27.30	+0.01	+0.55	-0.03				

26.48

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,108,525,400,469	1,102,309,130,598	+0.56	-0.72	+1.83
Americas	828,399,286,239	822,667,924,913	+0.70	-1.57	+2.39
EMEA	239,871,000,188	239,216,289,592	+0.27	+1.91	-0.48
Asia	40,255,114,043	40,424,916,093	-0.42	+1.64	+4.49

Lendable Values (USD)

26.86

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,933,344,317,251	3,919,431,158,600	+0.35	-0.68	-2.03
Americas	2,904,935,230,030	2,890,413,295,425	+0.50	-0.83	-2.63
EMEA	878,566,809,047	876,345,019,247	+0.25	-0.14	-0.35
Asia	149,842,278,173	152,672,843,928	-1.85	-0.97	+0.21

+0.39

+0.69

+1.10

THE INFORMATION CONTAINED HEERIN IS PROPRETARY TO DATALERO, AND SLUCT THIRD PARTIES, MAY NOT BE CORPECTIVE ON THE DEPRESS CONSIST OF DATALERO, SILL NOT CONSTITUTE INVESTIGENT ADVICE BY DATALERO, ON ANY REPRESENTATIVE THEORY IS NOT ANY DEPOSITIES. THE DATABASE OF DATALERO AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, ON ANY REPRESENTATIVE THEORY IS NOT ANY DEPOSITIES. THE DATALERO AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIRD PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIR PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIR PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THIR PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THE PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THE PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THE PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THE PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THE PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO, AND SLUCT THE PARTICULAR CONSTRAINTS THE ADVICE BY DATALERO ADV