

DataLend Daily Fixed Income Market Update

09 November 2023

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	34.59	34.60	-0.01	+0.73	-3.09
Americas	31.44	31.46	-0.08	+0.80	-3.50
EMEA	37.20	37.41	-0.55	+0.07	-1.80
Asia	67.09	66.17	+1.39	+3.55	-3.96

Utilization (%)

Lendable Values (USD)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.07	6.10	-0.03	-0.06	+0.11
Americas	5.75	5.81	-0.05	-0.04	+0.12
EMEA	7.09	7.04	+0.05	-0.10	+0.06
Asia	5.84	5.81	+0.02	-0.14	+0.14

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	213,528,158,537	214,277,845,355	-0.35	+1.03	+2.26
Americas	144,994,290,164	146,197,229,383	-0.82	+1.11	+2.53
EMEA	59,219,209,725	58,805,288,327	+0.70	+1.11	+1.71
Asia	9,314,658,648	9,275,327,645	+0.42	-0.69	+1.48

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,515,164,035,604	3,512,459,838,740	+0.08	+1.97	+0.40
Americas	2,520,240,077,450	2,517,510,318,059	+0.11	+1.79	+0.32
EMEA	835,304,840,322	835,323,605,728	-0.00	+2.59	+0.92
Asia	159 619 117 832	159 625 914 952	-0.00	+1 74	-0.98

The total lendable supply of securities available for borrowing

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 (%)
Global	9.53	9.51	+0.27	+3.30	+1.27
Americas	7.54	7.51	+0.30	+3.17	+2.85
EMEA	15.42	15.34	+0.53	+0.36	-4.83
Asia	15.05	15.18	-0.85	+23.90	+22.21

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.27	28.12	+0.14	+0.22	+0.91
Americas	28.56	28.38	+0.17	+0.26	+0.79
EMEA	27.52	27.47	+0.05	+0.11	+1.23

+0.11

+0.14

+1.59

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,142,346,139,988	1,136,087,106,813	+0.55	+2.19	+3.04
Americas	851,055,841,378	845,834,233,976	+0.62	+1.95	+2.39
EMEA	248,090,287,281	247,431,275,560	+0.27	+2.39	+3.92
Asia	43,200,011,329	42,821,597,277	+0.88	+5.81	+11.66

Lendable Values (USD)

27.10

The total lendable supply of securities available for borrowing

26.99

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,041,306,401,548	4,039,715,179,588	+0.04	+1.39	-0.29
Americas	2,980,327,256,368	2,980,228,022,250	+0.00	+1.01	-0.43
EMEA	901,581,604,223	900,847,660,924	+0.08	+1.99	-0.70
Asia	159,397,540,957	158,639,496,414	+0.48	+5.27	+5.10

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