# **DataLend Daily Fixed Income Market Update**

29 November 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	33.44	33.66	-0.65	-1.15	-2.77
Americas	30.19	30.32	-0.43	-1.51	-3.29
EMEA	36.31	36.61	-0.81	-0.45	-2.05
Asia	66.28	67.84	-2.30	-1.39	+0.41

#### **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.93	5.94	-0.01	-0.13	-0.18
Americas	5.65	5.68	-0.03	-0.14	-0.12
EMEA	6.80	6.77	+0.03	-0.11	-0.38
Asia	5.62	5.54	+0.08	-0.13	-0.37

# Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	215,283,675,513	213,819,152,327	+0.68	-0.60	+2.48
Americas	146,306,534,053	145,524,828,442	+0.54	-0.96	+2.64
EMEA	59,726,366,058	59,200,932,607	+0.89	+0.34	+2.71
Asia	9,250,775,402	9,093,391,277	+1.73	-0.92	-1.36

# Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,631,064,781,624	3,598,719,238,107	+0.90	+1.61	+5.62
Americas	2,588,631,595,169	2,560,373,785,110	+1.10	+1.51	+4.74
EMEA	877,903,963,424	874,220,670,357	+0.42	+1.97	+8.38
Asia	164,529,223,031	164,124,782,640	+0.25	+1.34	+5.21

# **Sovereign Debt**

#### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.50	9.90	+6.10	+3.42	+14.90
Americas	8.37	7.54	+10.99	-1.14	+16.03
EMEA	17.10	17.18	-0.46	+14.08	+11.64
Asia	13.36	13.39	-0.21	-3.30	+11.51

## **Utilization (%)**

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

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29.03	28.99	+0.04	+0.76	+0.86
Americas	29.84	29.82	+0.02	+1.01	+1.34
EMEA	27.70	27.56	+0.15	+0.19	+0.40
Asia	23.40	23.50	-0.09	-0.08	-3.46

### Loan Values (USD)

The total notional value of securities being borrowed

Sector	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,168,848,531,622	1,165,895,941,685	+0.25	+3.77	+5.42
Americas	864,215,253,070	863,176,663,663	+0.12	+4.52	+4.29
EMEA	259,686,373,499	257,859,912,256	+0.71	+2.03	+8.26
Asia	44,946,905,053	44,859,365,767	+0.20	-0.14	+11.65

### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,025,738,761,952	4,021,600,830,048	+0.10	+1.04	+2.29
Americas	2,896,265,596,798	2,894,922,283,194	+0.05	+1.00	-0.38
EMEA	937,429,961,128	935,750,502,350	+0.18	+1.33	+6.69
Asia	192,043,204,027	190,928,044,504	+0.58	+0.22	+28.16

THE INFORMATION CONTAINED HERRIN IS PROPRIETARY TO DATALERIO, AND SELECT THIRD PARTIES, MAY NOT BE COPED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF DATALERIO, BY AND CONSTITUTE INVESTMENT ADVICE BY DATALERIO, OR MAY REPRESENTATIVE THERROY; S NOT WARRANTED TO BE ACCUMENT.

COMPRETED AS THE MAY, \$5 PROVIDED FOR AN PROFINGATION OF THE PROPERSON OF THE INFORMATION PURPOSES, AND A POLICULAR COUNTY.

THEREOF SHALL BE AN ADVISION OR A PIDUCANY OF A READER OF THIS REPORT, DATALERIO IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR COPPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE

INFORMATION CONTAINED HEREIN, AS REPORT OF THIS REPORT DOTS STOUTH OF THE SHAPE SHAPE SHAPE AND ADVISION.

THE REPORT OF THE SHAPE OF THIS REPORT DOTS STOUTH OF THE SHAPE SH