# **DataLend Daily Fixed Income Market Update**

11 January 2024

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	31.52	31.53	-0.05	-0.55	-3.14
Americas	27.53	27.56	-0.11	-1.44	-5.96
EMEA	36.07	36.10	-0.08	+0.91	+1.87
Asia	69.97	69.67	+0.43	+1.15	+4.12

# **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.74	5.70	+0.03	+0.02	-0.11
Americas	5.51	5.48	+0.03	+0.02	-0.07
EMEA	6.58	6.54	+0.04	+0.01	-0.17
Asia	4.86	4.84	+0.02	+0.00	-0.33

# Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	218,575,269,040	216,952,281,744	+0.75	+0.64	-0.43
Americas	150,437,612,029	149,384,390,540	+0.71	+0.74	+0.25
EMEA	59,619,547,649	59,099,403,217	+0.88	+0.52	-1.19
Asia	8,518,109,362	8,468,487,987	+0.59	-0.25	-6.55

#### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,811,158,920,403	3,803,459,149,138	+0.20	+0.35	+1.44
Americas	2,730,188,452,495	2,725,345,445,375	+0.18	+0.39	+1.55
EMEA	905,612,246,755	903,036,049,847	+0.29	+0.37	+1.43
Asia	175,358,221,153	175,077,653,917	+0.16	-0.30	-0.14

# **Sovereign Debt**

#### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.53	11.23	-6.24	+4.48	-13.84
Americas	8.25	9.23	-10.57	+7.58	-26.12
EMEA	17.52	17.43	+0.57	+0.89	+11.53
Asia	12.96	12.83	+1.02	+2.73	-1.45

## **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.18	28.14	+0.05	+0.32	-0.31
Americas	28.78	28.68	+0.09	+0.50	-0.74
EMEA	27.36	27.54	-0.17	-0.11	+0.96
Asia	23.14	22.80	+0.34	-0.43	+0.06

## Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,179,112,489,419	1,179,327,493,915	-0.02	+0.77	-0.06
Americas	867,355,583,423	865,928,226,227	+0.16	+1.22	-1.60
EMEA	266,353,782,586	267,886,779,342	-0.57	-0.00	+5.55
Asia	45,403,123,411	45,512,488,347	-0.24	-3.06	-1.22

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,183,803,559,666	4,191,343,472,241	-0.18	-0.36	+1.03
Americas	3,014,082,420,958	3,018,822,033,024	-0.16	-0.53	+0.93
EMEA	973,484,331,791	972,877,764,135	+0.06	+0.39	+1.85
Asia	196,236,806,916	199,643,675,081	-1.71	-1.25	-1.46

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