DataLend Daily Fixed Income Market Update

09 September 2022

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	35.94	36.09	-0.42	-0.23	+1.55
Americas	30.67	30.89	-0.70	+0.06	+1.16
EMEA	40.30	40.38	-0.20	-0.44	+1.32
Asia	71.66	71.42	+0.33	-0.52	+4.45

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.15	6.14	+0.01	-0.07	-0.10
Americas	5.52	5.52	+0.00	-0.07	-0.07
EMEA	7.89	7.86	+0.03	-0.09	-0.17
Asia	6.91	6.92	-0.01	-0.16	-0.03

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	197,572,818,334	197,070,413,006	+0.25	-1.32	-5.11
Americas	126,697,392,155	126,581,436,494	+0.09	-1.43	-4.55
EMEA	59,436,373,546	59,005,783,881	+0.73	-0.83	-6.57
Asia	11,439,052,633	11,483,192,631	-0.38	-2.65	-3.63

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,213,566,908,310	3,211,250,223,123	+0.07	-0.13	-3.61
Americas	2,294,803,002,599	2,294,540,993,039	+0.01	-0.26	-3.34
EMEA	753,202,287,144	750,784,763,352	+0.32	+0.32	-4.50
Asia	165,561,618,566	165,924,466,732	-0.22	-0.39	-3.15

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12.02	11.66	+3.06	+4.83	+3.16
Americas	10.19	9.69	+5.20	+5.82	+5.55
EMEA	16.84	16.87	-0.20	+2.69	+1.21
Asia	20.09	20.56	-2.28	+8.97	+3.98

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	30.73	30.55	+0.17	+0.45	+0.88
Americas	30.86	30.69	+0.17	+0.47	+0.65
EMEA	31.64	31.43	+0.21	+0.40	+1.80
Asia	22.21	22.21	+0.00	+0.26	-0.55

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,205,632,476,532	1,200,646,276,585	+0.42	+1.38	-1.02
Americas	889,206,302,427	886,385,696,176	+0.32	+1.53	+0.72
EMEA	284,977,008,529	282,942,748,990	+0.72	+0.96	-5.35
Asia	31,449,165,576	31,317,831,419	+0.42	+1.24	-7.75

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,923,714,507,978	3,929,743,695,345	-0.15	-0.09	-3.86
Americas	2,881,381,211,350	2,888,521,167,063	-0.25	-0.03	-1.41
EMEA	900,757,818,724	900,235,646,362	+0.06	-0.31	-10.73
Asia	141,575,477,905	140,986,881,920	+0.42	+0.03	-5.49

THE INFORMATION CONTAINED HEREIN S 990/HELTARY TO DATALLINO, AND SLEET THEIR DATES, AWA NOT BE COPED OR DISTRIBUTED WITHOUT THE EXPRESS COIGSENT OF DATALLINO, SHALL NOT CONSTITUTE BYSTEMENT ADVICE BY DATALLINO, GRAW REPRESSATATIVE THEREOF, IS NOT WARRANTED TO BE ACCURATE, COMPARED TO THE CONTROL OF THE CO