DATALEND

DataLend Daily Fixed Income Market Update

08 November 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	40.40	40.54	-0.36	+6.13	+6.01
Americas	36.01	36.43	-1.14	+6.96	+8.15
EMEA	43.52	43.25	+0.63	+4.54	+2.90
Asia	76.61	75.91	+0.92	+6.48	+6.89

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.36	6.34	+0.02	+0.16	+0.17
Americas	5.78	5.78	+0.00	+0.13	+0.19
EMEA	8.01	7.94	+0.07	+0.24	+0.09
Asia	6.94	6.92	+0.02	+0.18	+0.11

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	194,394,364,533	193,713,820,738	+0.35	+2.76	+3.25
Americas	126,699,448,343	126,529,156,394	+0.13	+2.53	+3.71
EMEA	57,286,944,252	56,807,979,552	+0.84	+3.40	+3.18
Asia	10,407,971,938	10,376,684,792	+0.30	+2.04	-1.73

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,055,468,597,285	3,054,101,272,787	+0.04	+0.22	+0.49
Americas	2,190,414,956,801	2,188,862,627,728	+0.07	+0.24	+0.26
EMEA	715,075,375,605	715,204,313,119	-0.02	+0.32	+2.04
Asia	149,978,264,879	150,034,331,940	-0.04	-0.54	-3.26

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12.91	13.12	-1.59	+6.05	+4.35
Americas	10.64	10.83	-1.74	+10.99	+4.83
EMEA	19.05	19.11	-0.35	+3.23	+3.80
Asia	17.73	19.68	-9.89	-28.75	-10.27

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	30.50	30.57	-0.08	+0.24	-0.22
Americas	30.35	30.39	-0.04	+0.19	-0.01
EMEA	32.28	32.52	-0.25	+0.32	-1.12
Asia	22.16	22.10	+0.06	+0.56	+0.23

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,138,416,441,355	1,137,667,291,523	+0.07	+0.08	-0.20
Americas	825,874,588,515	824,924,301,347	+0.12	-0.20	-1.26
EMEA	281,521,477,128	281,576,571,672	-0.02	+0.82	+2.80
Asia	31,020,375,712	31,166,418,505	-0.47	+0.97	+2.10

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,733,075,030,099	3,721,338,720,438	+0.32	-0.69	+0.54
Americas	2,720,823,315,132	2,714,490,154,034	+0.23	-0.81	-1.23
EMEA	872,241,729,673	865,796,720,348	+0.74	-0.17	+6.38
Asia	140,009,985,294	141,051,846,056	-0.74	-1.60	+1.04

THE INFORMATION CONTAINED HEREIN IS PROPRIETARY TO DATALEND AND SELECT THIRD PARTIES; MAY NOT BE COPIED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF DATALEND; SHALL NOT CONSTITUTE INVESTMENT ADVICE BY DATALEND, OR ANY REPRESENTATIVE THEREOF; IS NOT WARRANTED TO BE ACCURATE, COMPLETE OR TIMELY; IS PROVIDED FOR INFORMATIONAL PURPOSES ONLY; IS NOT INTENDED FOR TRADING PURPOSES; AND SHOULD NOT BE CONSTRUED AS DATALEND MAKING FORECASTS, PROJECTING RETURNS OR RECOMMENDING ANY PARTICULAR COURSE OF ACTION. NEITHER DATALEND NOR ANY REPRESENTATIVE THEREOF SHALL BE AN ADVISOR OR A FIDUCIARY OF A READER OF THIS REPORT. DATALEND IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR CORPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN. IN CONSIDERING THE INFORMATION CONTAINED HEREIN, A READER OF THIS REPORT DOES SO SOLELY IN RELIANCE ON THE READER'S OWN JUDGMENT. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE PERFORMANCE.

© 2021 EquiLend Holdings LLC. Proprietary and Confidential. For discussion purposes only.