DataLend Daily Fixed Income Market Update

09 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	40.48	40.40	+0.20	+7.06	+5.65
Americas	35.96	36.01	-0.15	+6.71	+7.32
EMEA	43.85	43.52	+0.75	+7.25	+2.79
Asia	76.74	76.61	+0.18	+7.94	+8.10

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.37	6.36	+0.00	+0.14	+0.19
Americas	5.77	5.78	-0.02	+0.10	+0.19
EMEA	8.09	8.01	+0.08	+0.24	+0.19
Asia	6.97	6.94	+0.03	+0.20	+0.17

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	194,725,177,590	194,394,364,533	+0.17	+2.23	+4.07
Americas	126,758,516,874	126,699,448,343	+0.05	+1.87	+4.46
EMEA	57,511,757,517	57,286,944,252	+0.39	+2.98	+4.07
Asia	10,454,903,199	10,407,971,938	+0.45	+2.50	-0.49

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,058,296,699,954	3,055,468,597,285	+0.09	+0.04	+0.96
Americas	2,197,299,109,160	2,190,414,956,801	+0.31	+0.12	+1.00
EMEA	711,073,660,354	715,075,375,605	-0.56	-0.12	+1.68
Asia	149,923,930,439	149,978,264,879	-0.04	-0.37	-2.88

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12.94	12.91	+0.17	+8.62	+4.83
Americas	10.69	10.64	+0.48	+8.77	+5.81
EMEA	18.99	19.05	-0.31	+10.56	+3.07
Asia	17.83	17.73	+0.55	-10.84	-8.45

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	30.33	30.50	-0.16	+0.03	-0.52
Americas	30.14	30.35	-0.21	-0.01	-0.43
EMEA	32.24	32.28	-0.04	+0.04	-1.11
Asia	22.19	22.16	+0.03	+0.53	+0.46

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,132,600,567,743	1,138,416,441,355	-0.51	-0.54	-0.94
Americas	822,077,988,602	825,874,588,515	-0.46	-0.75	-2.15
EMEA	279,654,306,444	281,521,477,128	-0.66	+0.01	+2.32
Asia	30,868,272,696	31,020,375,712	-0.49	+0.19	+3.04

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,734,004,537,862	3,733,075,030,099	+0.02	-0.64	+0.76
Americas	2,727,470,575,832	2,720,823,315,132	+0.24	-0.72	-0.76
EMEA	867,428,729,621	872,241,729,673	-0.55	-0.13	+5.85
Asia	139,105,232,409	140,009,985,294	-0.65	-2.21	+0.89

THE BINGWARTON CONTAINED HEREIN'S PROPRIETARY TO DATALED AND SALECT THIRD PARTIES, MAY NOT BE COPIED OR DISTRIBUTION DESCRIPTION OF DATALED, SHALL NOT CONSTRUCT BINSTHERST ADVICE BY DATALED, OR ANY REPRESENTATIVE THEREOF, IS NOT WARRANGED TO BE CONSTRUCTED AND ADALED MANNING FOR DECERCISES, PROJECTED BY THE ADALED MANNING FOR CONSTRUCT BY DATALED MANNING FOR DECERCISES, PROJECTED BY THE ADALED MANNING FOR CONSTRUCT BY DATALED MANNING FOR PROJECTION, PROVIDED BY THE ADALED MANNING FOR CONSTRUCT BY DATALED MANNING FOR CONSTR