



# DataLend Daily Fixed Income Market Update

09 January 2023

For more information please contact [sales@equilend.com](mailto:sales@equilend.com)

## Corporate Debt

### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	44.71	45.06	-0.79	+0.66	+5.94
Americas	39.29	39.29	-0.00	-0.04	+7.86
EMEA	48.14	49.44	-2.63	+0.69	+2.96
Asia	90.18	89.18	+1.12	+3.97	+4.85

### Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.91	5.87	+0.04	+0.10	-0.11
Americas	5.35	5.29	+0.06	+0.08	-0.10
EMEA	7.45	7.48	-0.03	+0.14	-0.15
Asia	6.59	6.53	+0.06	+0.16	-0.12

### Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	200,153,482,293	196,747,704,550	+1.73	+3.85	-0.64
Americas	129,535,212,874	126,845,491,862	+2.12	+3.58	-0.75
EMEA	59,674,892,036	59,166,861,453	+0.86	+4.40	-0.45
Asia	10,943,377,383	10,735,351,235	+1.94	+4.04	-0.41

### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,386,455,837,362	3,350,988,517,380	+1.06	+2.16	+1.20
Americas	2,419,514,841,104	2,395,659,933,219	+1.00	+2.12	+1.07
EMEA	800,937,460,896	791,016,276,195	+1.25	+2.45	+1.54
Asia	166,003,535,362	164,312,307,966	+1.03	+1.50	+1.40

## Sovereign Debt

### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12.30	12.28	+0.12	-32.31	-7.62
Americas	9.87	9.74	+1.28	-44.28	-11.39
EMEA	18.59	18.88	-1.54	-5.00	-2.65
Asia	16.76	16.98	-1.29	-2.17	-3.49

### Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29.77	29.73	+0.04	-0.43	+0.12
Americas	29.46	29.42	+0.05	-0.49	-0.06
EMEA	32.21	32.21	+0.00	-0.38	+0.81
Asia	21.01	20.82	+0.19	+0.12	-0.28

### Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,207,916,658,285	1,194,012,234,491	+1.16	+0.93	+0.93
Americas	864,286,450,968	855,123,939,066	+1.07	+0.59	+0.20
EMEA	309,539,920,354	305,461,233,394	+1.34	+1.72	+2.76
Asia	34,090,286,963	33,427,062,031	+1.98	+2.34	+3.19

### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,056,821,117,507	4,016,066,985,517	+1.01	+2.39	+0.51
Americas	2,933,503,157,190	2,907,019,438,139	+0.91	+2.26	+0.41
EMEA	961,084,212,168	948,480,750,715	+1.33	+2.91	+0.18
Asia	162,233,748,150	160,566,796,663	+1.04	+1.74	+4.57

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.