

DataLend Daily Fixed Income Market Update

23 January 2023

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	44.30	44.59	-0.66	-1.36	+0.74
Americas	39.21	39.31	-0.24	-1.02	+1.14
EMEA	47.04	47.88	-1.75	-2.40	-1.20
Asia	89.75	89.30	+0.50	-0.54	+3.70

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.93	5.91	+0.02	+0.03	-0.01
Americas	5.38	5.36	+0.02	+0.02	-0.02
EMEA	7.44	7.42	+0.02	+0.04	+0.00
Asia	6.57	6.59	-0.01	-0.00	+0.01

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	204,847,964,374	204,664,737,569	+0.09	+0.84	+4.26
Americas	132,122,134,403	132,051,605,274	+0.05	+0.42	+3.37
EMEA	61,654,930,160	61,518,627,973	+0.22	+1.74	+6.31
Asia	11,070,899,810	11,094,504,322	-0.21	+0.88	+3.74

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,452,925,655,411	3,461,728,977,410	-0.25	+0.38	+4.40
Americas	2,455,409,313,214	2,463,833,585,426	-0.34	+0.07	+3.82
EMEA	829,048,663,179	829,435,464,894	-0.05	+1.20	+6.31
Asia	168,467,679,018	168,459,927,090	+0.00	+0.95	+3.57

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12.17	11.84	+2.74	-0.41	-23.16
Americas	10.08	9.15	+10.20	-0.02	-30.97
EMEA	17.49	18.80	-6.96	-1.17	-8.67
Asia	16.85	16.83	+0.09	+1.89	-2.53

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.92	28.83	+0.08	-0.37	-1.19
Americas	28.79	28.72	+0.07	-0.26	-1.00
EMEA	30.61	30.46	+0.15	-0.70	-2.13
Asia	21.30	21.27	+0.03	-0.32	+0.74

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,192,942,106,635	1,193,722,952,238	-0.07	-0.88	-1.14
Americas	853,434,075,406	852,663,961,696	+0.09	-0.78	-1.39
EMEA	303,216,606,023	304,745,460,990	-0.50	-1.40	-1.62
Asia	36,291,425,205	36,313,529,552	-0.06	+1.10	+9.83

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,125,282,585,395	4,139,909,248,372	-0.35	+0.40	+2.93
Americas	2,964,376,154,123	2,968,794,795,861	-0.15	+0.12	+2.02
EMEA	990,511,987,306	1,000,413,958,523	-0.99	+0.86	+5.24
Asia	170,394,443,966	170,700,493,988	-0.18	+2.60	+6.00