DataLend Daily Fixed Income Market Update

06 April 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	48.67	48.62	+0.11	-0.95	+6.04
Americas	37.67	37.42	+0.67	-0.72	-0.44
EMEA	64.35	64.42	-0.10	-0.72	+16.52
Asia	89.83	89.87	-0.05	-0.01	+0.99

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.20	6.20	+0.00	+0.02	+0.02
Americas	5.56	5.54	+0.03	+0.06	-0.01
EMEA	8.03	8.10	-0.06	-0.08	+0.11
Asia	6.42	6.47	-0.04	+0.06	-0.10

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	215,799,364,495	214,924,849,350	+0.41	+3.13	+3.35
Americas	137,566,101,866	136,435,681,901	+0.83	+4.01	+2.83
EMEA	67,002,568,334	67,195,603,707	-0.29	+1.38	+5.02
Asia	11,230,694,295	11,293,563,742	-0.56	+3.01	-0.01

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,481,080,012,824	3,468,821,522,682	+0.35	+2.76	+3.01
Americas	2,472,217,533,947	2,464,284,680,973	+0.32	+2.95	+2.93
EMEA	834,012,006,347	829,929,905,367	+0.49	+2.36	+3.55
Asia	174,850,472,529	174,606,936,341	+0.14	+2.00	+1.53

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.59	10.85	-2.36	-22.97	-9.88
Americas	8.82	9.05	-2.62	-30.90	-9.49
EMEA	15.06	15.30	-1.54	-6.59	-8.81
Asia	17.40	17.53	-0.72	-2.66	-19.13

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.27	27.34	-0.07	-0.98	-0.53
Americas	27.49	27.44	+0.05	-0.82	-0.24
EMEA	27.63	28.06	-0.43	-1.65	-1.68
Asia	21.34	21.65	-0.30	-0.08	+0.81

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,166,357,099,378	1,166,068,568,456	+0.02	-1.44	+1.96
Americas	848,423,464,463	844,275,571,477	+0.49	-0.58	+2.28
EMEA	280,292,688,687	283,641,390,448	-1.18	-4.13	+0.37
Asia	37,640,946,228	38,151,606,531	-1.34	-0.15	+7.13

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,277,113,879,867	4,264,378,274,985	+0.30	+2.12	+3.95
Americas	3,086,198,813,639	3,077,115,282,905	+0.30	+2.40	+3.19
EMEA	1,014,535,117,111	1,011,004,651,816	+0.35	+1.59	+6.47
Asia	176,379,949,117	176,258,340,264	+0.07	+0.23	+3.05

THE INFORMATION CONTAINED HERITH S'ROOPRECTANT'TO DATALLING AND SELECT THIRD PARTIES, ANY TOT BE COPED OR DISTRIBUTED WITHOUT THE EXPRESS CONCENT OF DATALLING, SHALL NOT CONSTITUTE REVESTABLE OR HAVE PRESENTATIVE THEREOF, IS NOT WARRANTED TO BE ACCUMBATE, COMMETTED THE THEORY OF THE PROPERTY OF THE PR