DataLend Daily Fixed Income Market Update

07 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	48.94	48.67	+0.56	+0.50	+6.29
Americas	38.05	37.80	+0.67	+0.80	-0.11
EMEA	64.55	64.35	+0.31	+0.41	+16.94
Asia	91.06	90.83	+0.25	-0.56	+0.57

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.15	6.20	-0.05	-0.02	-0.04
Americas	5.51	5.57	-0.06	-0.01	-0.07
EMEA	7.99	8.03	-0.04	-0.05	+0.08
Asia	6.36	6.39	-0.03	+0.05	-0.24

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	213,938,590,621	215,799,364,495	-0.86	+1.56	+1.88
Americas	136,675,757,225	138,112,203,133	-1.04	+1.68	+1.36
EMEA	66,627,287,749	67,004,062,637	-0.56	+1.14	+3.68
Asia	10,635,545,647	10,683,098,725	-0.45	+2.57	-2.19

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,481,006,481,335	3,481,045,273,027	-0.00	+1.83	+2.60
Americas	2,479,965,890,948	2,479,735,307,637	+0.01	+1.85	+2.66
EMEA	833,753,264,108	834,039,462,589	-0.03	+1.80	+2.62
Asia	167,287,326,279	167,270,502,801	+0.01	+1.71	+1.57

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.81	10.59	+2.00	-1.19	-8.54
Americas	9.11	8.82	+3.30	+4.70	-9.07
EMEA	15.02	15.06	-0.27	-8.82	-5.50
Asia	17.72	17.40	+1.85	-0.89	-18.46

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.30	27.27	+0.03	-0.51	-0.36
Americas	27.53	27.49	+0.04	-0.20	-0.09
EMEA	27.65	27.63	+0.02	-1.53	-1.41
Asia	21.27	21.34	-0.07	-0.11	+0.76

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,166,129,077,088	1,166,357,099,378	-0.02	+0.12	+1.96
Americas	848,449,342,792	848,423,464,463	+0.00	+1.45	+2.38
EMEA	279,957,510,112	280,292,688,687	-0.12	-3.86	+0.15
Asia	37,722,224,184	37,640,946,228	+0.22	+1.20	+6.65

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,271,461,575,525	4,277,152,683,354	-0.13	+1.99	+3.32
Americas	3,081,711,123,198	3,086,340,563,139	-0.15	+2.18	+2.73
EMEA	1,012,369,154,837	1,014,432,171,098	-0.20	+1.45	+5.26
Asia	177,381,297,490	176,379,949,117	+0.57	+1.75	+2.84

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