DataLend Daily Fixed Income Market Update

11 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	48.34	48.43	-0.18	-0.47	+7.06
Americas	37.26	37.56	-0.80	-0.61	+1.03
EMEA	64.14	64.15	-0.02	-0.03	+16.66
Asia	92.10	90.42	+1.86	+0.69	+2.56

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.18	6.20	-0.02	-0.05	-0.03
Americas	5.54	5.58	-0.04	-0.01	-0.06
EMEA	8.03	8.00	+0.03	-0.15	+0.12
Asia	6.39	6.41	-0.02	-0.05	-0.24

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	214,371,367,393	214,630,747,472	-0.12	-0.43	+1.04
Americas	137,046,639,600	137,452,565,105	-0.30	+0.19	+0.51
EMEA	66,683,279,668	66,469,518,792	+0.32	-1.66	+2.89
Asia	10,641,448,126	10,708,663,575	-0.63	-0.63	-3.34

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,469,465,681,486	3,462,028,916,525	+0.21	+0.34	+1.50
Americas	2,473,033,044,356	2,464,443,341,061	+0.35	+0.40	+1.64
EMEA	829,999,481,454	830,602,224,738	-0.07	+0.20	+1.31
Asia	166,433,155,677	166,983,350,726	-0.33	+0.15	+0.31

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	11.12	11.65	-4.57	+3.36	-1.77
Americas	9.58	10.29	-6.93	+9.37	+1.64
EMEA	15.02	15.00	+0.15	-4.05	-4.71
Asia	17.66	17.76	-0.53	-0.48	-14.98

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.38	27.34	+0.04	-0.15	-0.68
Americas	27.74	27.60	+0.14	+0.26	-0.39
EMEA	27.41	27.62	-0.21	-1.27	-1.73
Asia	21.03	21.20	-0.17	-0.70	-0.01

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,168,526,546,644	1,167,944,834,706	+0.05	-0.07	-1.01
Americas	855,574,051,555	852,239,795,705	+0.39	+1.66	-0.10
EMEA	275,783,903,197	278,212,372,447	-0.87	-4.76	-3.97
Asia	37.168.591.892	37.492.666.553	-0.86	-2.60	+0.90

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,267,689,305,817	4,272,303,665,233	-0.11	+0.47	+1.47
Americas	3,084,633,528,590	3,088,022,669,079	-0.11	+0.72	+1.29
EMEA	1,006,288,502,586	1,007,437,744,661	-0.11	-0.34	+2.09
Asia	176,767,274,640	176,843,251,493	-0.04	+0.67	+0.93

THE INFORMATION CONTAINED HEREIN & PROPRETARY TO DATALEINO, MAN SELECT PHER DATES, ANY NOT BE COPED OR DISTRIBUTED WITHOUT THE EXPRESS CONCENT OF DATALEINS, SHALL NOT CONSTITUTE ENVESTMENT ADVICE BY DATALEIN, OR ANY REPRESSATATIVE THEREOF, IS NOT WARRANTED TO BE ACCURATE, CONTINUED AND ANY DATALEIN OR ANY DATALEIN OR RECOMMENDING, ANY PROPERTIES AND THE PROPERTY OF THE PROPERTY O