

DataLend Daily Fixed Income Market Update

29 March 2023

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	48.40	48.61	-0.45	+7.81	+5.07
Americas	38.04	38.04	+0.01	+4.13	+0.09
EMEA	62.74	63.86	-1.76	+13.88	+14.00
Asia	90.92	89.53	+1.55	+1.33	-1.02

Utilization (%)

Lendable Values (USD)

The total lendable supply of securities available for borrowing

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.17	6.20	-0.03	-0.11	+0.03
Americas	5.53	5.58	-0.05	-0.15	+0.03
EMEA	8.04	7.99	+0.04	+0.02	+0.05
Asia	6.37	6.47	-0.10	-0.19	-0.14

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	208,337,204,922	209,728,197,592	-0.66	-1.79	-0.10
Americas	132,815,711,450	134,292,367,642	-1.10	-2.77	-0.39
EMEA	65,135,674,572	64,900,404,073	+0.36	+0.52	+1.19
Asia	10,385,818,900	10,535,425,877	-1.42	-3.16	-4.24

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,377,319,361,707	3,382,916,901,916	-0.17	-0.01	-0.59
Americas	2,403,572,271,608	2,408,209,837,264	-0.19	-0.07	-0.86
EMEA	810,637,961,693	811,791,762,667	-0.14	+0.24	+0.54
Asia	163,109,128,407	162,915,301,985	+0.12	-0.26	-2.19

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	14.96	14.77	+1.25	+7.29	+21.44
Americas	14.44	14.18	+1.80	+9.30	+38.47
EMEA	16.08	16.04	+0.25	+3.47	-5.55
Asia	18.07	18.50	-2.31	-1.32	-1.55

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.43	28.49	-0.07	-0.28	+0.50
Americas	28.53	28.62	-0.09	-0.25	+0.72
EMEA	29.34	29.33	+0.00	-0.48	-0.24
Asia	21.56	21.54	+0.02	+0.17	+0.73

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,189,780,489,483	1,197,916,741,618	-0.68	-1.24	+4.78
Americas	860,169,848,068	867,768,130,367	-0.88	-1.33	+5.21
EMEA	291,658,642,319	292,199,278,084	-0.19	-1.16	+3.38
Asia	37,951,999,096	37,949,333,167	+0.01	+0.26	+5.86

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,185,305,630,861	4,204,259,966,452	-0.45	-0.26	+2.94
Americas	3,015,046,416,598	3,031,911,468,218	-0.56	-0.48	+2.55
EMEA	994,233,575,129	996,189,584,038	-0.20	+0.45	+4.24
Asia	176,025,639,134	176,158,914,196	-0.08	-0.54	+2.30

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