

# **DataLend Daily Fixed Income Market Update**

20 April 2023

## **Corporate Debt**

#### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	48.92	48.74	+0.35	+0.43	+7.27
Americas	37.70	37.56	+0.38	+0.56	+2.49
EMEA	65.05	64.65	+0.61	+0.44	+14.61
Asia	90.09	91.81	-1.87	-1.83	+0.20

## 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	6.13	6.13	+0.01	+0.02	-0.12
Americas	5.48	5.48	-0.00	+0.01	-0.16
EMEA	8.00	8.00	+0.00	+0.04	+0.01
Asia	6.43	6.32	+0.11	+0.15	-0.13

## Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	213,024,517,524	212,964,601,382	+0.03	+0.09	+0.48
Americas	135,546,744,901	135,662,806,692	-0.09	-0.15	-0.57
EMEA	66,681,616,426	66,696,059,866	-0.02	+0.24	+2.76
Asia	10,796,156,197	10,605,734,823	+1.80	+2.25	-0.02

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,473,331,701,954	3,475,242,478,071	-0.05	-0.30	+2.36
Americas	2,472,446,371,086	2,473,648,331,164	-0.05	-0.31	+2.31
EMEA	833,070,764,877	833,764,440,863	-0.08	-0.31	+2.60
Asia	167,814,565,991	167,829,706,044	-0.01	-0.11	+1.93

## **Sovereign Debt**

## Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	11.61	11.63	-0.19	-3.39	+46.17
Americas	10.16	10.14	+0.21	-5.43	+109.68
EMEA	15.63	15.72	-0.60	+1.96	-0.61
Asia	16.92	17.08	-0.95	-3.63	-9.05

## Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	26.62	26.70	-0.08	-0.29	-1.85
Americas	27.34	27.39	-0.05	-0.16	-1.18
EMEA	25.57	25.74	-0.16	-0.63	-4.00
Asia	20.25	20.45	-0.20	-0.58	-1.24

## Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,127,712,158,078	1,130,843,652,733	-0.28	-2.23	-6.19
Americas	837,748,927,159	837,787,189,346	-0.00	-1.60	-3.71
EMEA	253,337,057,671	255,991,947,047	-1.04	-4.32	-13.83
Asia	36,626,173,249	37,064,516,340	-1.18	-1.59	-3.77

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,235,629,555,697	4,234,887,334,292	+0.02	-1.15	+0.33
Americas	3,064,108,012,640	3,058,953,788,036	+0.17	-1.03	+0.45
EMEA	990,612,753,639	994,660,136,083	-0.41	-1.94	-0.35
Asia	180,908,789,418	181,273,410,173	-0.20	+1.21	+2.11

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