

DataLend Daily Fixed Income Market Update

31 March 2023

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	48.70	49.14	-0.89	+3.00	+6.25
Americas	37.62	37.94	-0.85	-2.40	-0.63
EMEA	64.29	64.82	-0.82	+10.35	+16.98
Asia	90.43	89.77	+0.74	+1.27	+2.40

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	6.16	6.18	-0.01	-0.07	-0.09
Americas	5.52	5.51	+0.01	-0.11	-0.11
EMEA	8.05	8.11	-0.07	+0.07	+0.01
Asia	6.31	6.34	-0.03	-0.23	-0.28

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	210,659,904,213	209,251,005,764	+0.67	-0.56	+0.11
Americas	133,865,377,244	132,250,893,232	+1.22	-1.40	-0.49
EMEA	65,874,798,204	66,086,683,230	-0.32	+1.67	+2.15
Asia	10,919,728,765	10,913,429,301	+0.06	-3.33	-4.25

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
3,418,270,230,109	3,387,168,335,382	+0.92	+0.58	+1.56
2,426,643,974,837	2,400,710,267,293	+1.08	+0.55	+1.50
818,700,877,086	814,434,193,738	+0.52	+0.73	+2.07
172,925,378,185	172,023,874,352	+0.52	+0.20	+0.04
	3,418,270,230,109 2,426,643,974,837 818,700,877,086	3,418,270,230,109 3,387,168,335,382 2,426,643,974,837 2,400,710,267,293 818,700,877,086 814,434,193,738	3,418,270,230,109 3,387,168,335,382 +0.92 2,426,643,974,837 2,400,710,267,293 +1.08 818,700,877,086 814,434,193,738 +0.52	3,418,270,230,109 3,387,168,335,382 +0.92 +0.58 2,426,643,974,837 2,400,710,267,293 +1.08 +0.55 818,700,877,086 814,434,193,738 +0.52 +0.73

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.94	13.75	-20.48	-26.20	-11.61
Americas	8.70	12.76	-31.82	-39.12	-14.49
EMEA	16.47	16.12	+2.16	+3.49	-8.31
Asia	17.88	17.87	+0.03	-3.91	-5.16

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.81	28.25	-0.44	-0.67	+0.04
Americas	27.73	28.31	-0.58	-0.85	+0.12
EMEA	29.17	29.26	-0.09	-0.29	-0.36
Asia	21.38	21.42	-0.04	+0.15	+0.72

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,164,779,978,669	1,183,394,730,409	-1.57	-3.17	+2.80
Americas	836,301,465,680	853,343,928,687	-2.00	-4.14	+2.34
EMEA	291,205,425,140	292,354,570,643	-0.39	-0.58	+3.87
Asia	37,273,087,848	37,696,231,080	-1.12	-0.75	+5.09

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,188,398,815,306	4,188,800,677,454	-0.01	-0.83	+2.65
Americas	3,015,834,067,366	3,013,828,543,013	+0.07	-1.19	+1.91
EMEA	998,235,195,836	998,993,278,086	-0.08	+0.39	+5.14
Asia	174,329,552,104	175,978,856,355	-0.94	-1.43	+1.56

THE INFORMATION CONTAINED BEEIN SPOREETANT TO DATALED, OR AN EPRESSATION TO BATELY INFO MARCE OF DATABASE OF DATABASE, SUBL NOT CONSTITUTE EVISITIANT THEORY IS AN EPRESSATIANT THEORY IS NOT WARRANTED TO BE ALCONFICULATE. COMPACT DATABASE OF THE SPOREETANT TO DATALED, OR AN EPRESSATIANT THEORY IS AN INFO THE CONFIGURATE OF TRANSPORTED OF TRANSPORTED