

DataLend Daily Fixed Income Market Update

26 June 2023

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	40.72	41.29	-1.38	-3.61	-13.45
Americas	35.26	35.97	-1.97	-3.43	-1.85
EMEA	45.16	45.49	-0.73	-3.93	-28.41
Asia	87.59	87.51	+0.09	-1.92	+1.63

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.97	5.96	+0.00	+0.05	-0.33
Americas	5.52	5.52	-0.00	+0.08	-0.07
EMEA	7.21	7.20	+0.01	-0.03	-1.09
Asia	6.39	6.41	-0.01	+0.00	-0.36

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	210,978,673,684	210,252,980,216	+0.35	+0.86	-2.32
Americas	139,734,856,928	139,258,587,149	+0.34	+1.53	+2.11
EMEA	60,731,946,497	60,464,769,772	+0.44	-0.41	-11.00
Asia	10,511,870,260	10,529,623,295	-0.17	-0.60	-3.70

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,536,792,055,546	3,524,907,855,496	+0.34	-0.01	+3.03
Americas	2,530,190,973,748	2,521,234,930,507	+0.36	+0.04	+3.32
EMEA	842,170,281,601	839,348,141,292	+0.34	-0.06	+2.43
Asia	164,430,800,198	164,324,783,698	+0.06	-0.65	+1.74

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12.70	11.67	+8.91	+19.37	-6.96
Americas	11.50	10.06	+14.27	+21.35	-8.29
EMEA	16.07	16.12	-0.29	+4.12	-8.00
Asia	15.71	16.00	-1.80	+364.03	+47.68

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	26.53	26.46	+0.08	+0.05	+0.22
Americas	27.02	26.97	+0.05	-0.01	+0.55
EMEA	25.88	25.70	+0.18	+0.06	-1.01
Asia	21.85	21.93	-0.09	+0.86	+1.57

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,129,699,439,944	1,123,146,933,792	+0.58	+0.50	+4.64
Americas	828,258,014,668	824,862,620,968	+0.41	+0.22	+5.50
EMEA	262,062,009,086	258,583,593,753	+1.35	+1.00	+1.26
Asia	39,379,416,190	39,700,719,071	-0.81	+3.06	+10.19

Lendable Values (USD)

The total lendable supply of securities available for borrowing

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
4,257,847,128,049	4,245,418,595,693	+0.29	+0.32	+3.76
3,065,060,059,733	3,058,390,217,317	+0.22	+0.24	+3.37
1,012,523,899,996	1,006,006,354,580	+0.65	+0.77	+5.23
180,263,168,320	181,022,023,796	-0.42	-0.98	+2.25
	4,257,847,128,049 3,065,060,059,733 1,012,523,899,996	4,257,847,128,049 4,245,418,595,693 3,065,060,059,733 3,058,390,217,317 1,012,523,899,996 1,006,006,354,580	4,257,847,128,049 4,245,418,595,693 +0.29 3,065,060,059,733 3,058,390,217,317 +0.22 1,012,523,899,996 1,006,006,354,580 +0.65	4,257,847,128,049 4,245,418,595,693 +0.29 +0.32 3,065,060,059,733 3,058,390,217,317 +0.22 +0.24 1,012,523,899,996 1,006,006,354,580 +0.65 +0.77

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