# **DataLend Daily Fixed Income Market Update**

19 January 2024

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## **Corporate Debt**

#### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	30.64	30.98	-1.10	-1.98	-4.59
Americas	26.76	27.16	-1.49	-1.72	-7.14
EMEA	34.81	35.10	-0.83	-3.23	-1.54
Asia	69.44	68.48	+1.40	-0.15	+3.93

## **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.83	5.78	+0.05	-0.00	-0.03
Americas	5.61	5.54	+0.07	-0.02	-0.02
EMEA	6.67	6.66	+0.01	+0.05	-0.06
Asia	4.99	4.96	+0.03	-0.05	-0.06

## Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	221,803,249,865	219,607,551,470	+1.00	-0.81	-0.04
Americas	152,564,197,918	150,676,175,619	+1.25	-1.21	-0.02
EMEA	60,454,913,359	60,189,856,021	+0.44	+0.21	+0.06
Asia	8,784,138,588	8,741,519,830	+0.49	-0.87	-1.09

### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,802,845,791,633	3,800,578,640,538	+0.06	-0.77	+0.51
Americas	2,720,415,195,994	2,720,003,700,562	+0.02	-0.92	+0.38
EMEA	906,318,760,403	904,365,855,051	+0.22	-0.52	+0.96
Asia	176,111,835,236	176,209,084,925	-0.06	+0.15	+0.19

## **Sovereign Debt**

#### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.60	10.64	-0.39	+0.30	-21.18
Americas	8.48	8.43	+0.53	+1.93	-31.45
EMEA	17.37	17.70	-1.91	-1.01	+2.33
Asia	12.89	12.85	+0.29	-0.93	-3.01

# **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.96	28.15	-0.19	-0.21	-0.05
Americas	28.62	28.81	-0.20	-0.27	+0.00
EMEA	26.43	26.63	-0.20	-0.67	-0.75
Asia	25.13	25.13	-0.00	+2.43	+1.97

## Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,154,523,996,381	1,162,287,719,831	-0.67	-2.47	-2.38
Americas	857,572,798,436	863,240,441,696	-0.66	-1.78	-1.18
EMEA	254,307,293,195	256,320,355,223	-0.79	-4.28	-4.96
Asia	42,643,904,750	42,726,922,911	-0.19	-5.28	-9.80

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,128,616,053,229	4,128,419,749,118	+0.00	-1.74	-2.20
Americas	2,996,717,721,658	2,995,940,953,322	+0.03	-0.87	-1.18
EMEA	962,178,208,011	962,438,081,889	-0.03	-1.84	-2.28
Asia	169,720,123,559	170,040,713,907	-0.19	-14.43	-16.87

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