

DataLend Daily Fixed Income Market Update

10 April 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	20.72	20.66	+0.30	+2.30
Americas	14.47	14.43	+0.29	-0.21
EMEA	32.91	32.87	+0.12	+4.25
Asia	23.68	23.59	+0.36	+1.39

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.89	3.92	-0.03	-0.15
Americas	3.39	3.43	-0.03	-0.15
EMEA	5.81	5.82	-0.01	-0.19
Asia	2.89	2.89	-0.01	-0.06

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	126,664,809,095	125,867,940,266	+0.63	-0.68
Americas	81,454,532,918	81,068,553,738	+0.48	-1.02
EMEA	40,708,395,021	40,311,352,374	+0.98	+0.15
Asia	4,501,881,157	4,488,034,155	+0.31	-1.92

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,256,725,024,366	3,213,172,060,168	+1.36	+3.19
Americas	2,399,972,673,356	2,365,484,637,390	+1.46	+3.33
EMEA	700,731,618,355	692,478,783,923	+1.19	+3.37
Asia	156,020,732,655	155,208,638,855	+0.52	+0.24

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	11.67	11.68	-0.12	+0.61
Americas	10.88	10.88	+0.04	+0.61
EMEA	14.76	14.84	-0.60	+0.38
Asia	7.05	7.08	-0.42	+11.14

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	30.36	30.43	-0.07	+0.37
Americas	33.68	33.76	-0.08	+0.61
EMEA	24.96	25.00	-0.04	-0.10
Asia	14.71	14.67	+0.04	+0.59

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,139,493,758,562	1,137,420,986,829	+0.18	+0.52
Americas	855,242,149,262	854,708,022,494	+0.06	+0.46
EMEA	257,271,854,140	255,813,755,370	+0.57	+0.16
Asia	26,979,755,160	26,899,208,965	+0.30	+6.18

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,753,335,771,440	3,737,870,757,812	+0.41	-0.69
Americas	2,539,193,023,430	2,531,385,246,133	+0.31	-1.36
EMEA	1,030,732,694,788	1,023,082,596,325	+0.75	+0.55
Asia	183,410,053,223	183,402,915,355	+0.00	+1.89