

DataLend Daily Fixed Income Market Update

13 April 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	20.64	20.72	-0.39	+1.21
Americas	14.45	14.47	-0.11	-0.54
EMEA	32.85	32.91	-0.19	+3.37
Asia	23.59	23.68	-0.40	+0.24

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.92	3.89	+0.03	-0.06
Americas	3.44	3.39	+0.04	-0.04
EMEA	5.82	5.81	+0.01	-0.13
Asia	2.91	2.89	+0.02	-0.01

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	128,183,215,460	126,664,916,595	+1.20	+1.90
Americas	82,766,535,749	81,454,532,918	+1.61	+2.38
EMEA	40,878,750,479	40,708,502,521	+0.42	+1.22
Asia	4,537,929,231	4,501,881,157	+0.80	-0.63

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,267,679,468,162	3,256,748,123,370	+0.34	+3.36
Americas	2,409,394,745,008	2,399,972,673,356	+0.39	+3.60
EMEA	702,101,225,144	700,754,717,360	+0.19	+3.41
Asia	156,183,498,010	156,020,732,655	+0.10	-0.39

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	11.66	11.67	-0.07	-2.21
Americas	10.85	10.88	-0.31	-3.95
EMEA	14.79	14.76	+0.26	+1.45
Asia	7.09	7.05	+0.48	+9.44

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	30.18	30.36	-0.18	+0.14
Americas	33.43	33.68	-0.25	+0.25
EMEA	24.96	24.96	-0.00	+0.04
Asia	14.83	14.71	+0.12	+0.47

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,128,223,358,055	1,139,493,651,062	-0.99	-0.39
Americas	843,587,583,500	855,242,149,262	-1.36	-1.05
EMEA	257,416,362,793	257,271,746,640	+0.06	+1.32
Asia	27,219,411,762	26,979,755,160	+0.89	+4.27

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,738,551,436,658	3,753,312,672,436	-0.39	-0.86
Americas	2,523,653,250,373	2,539,193,023,430	-0.61	-1.80
EMEA	1,031,338,423,920	1,030,709,595,783	+0.06	+1.16
Asia	183,559,762,364	183,410,053,223	+0.08	+0.96