

DataLend Daily Fixed Income Market Update

15 April 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	20.59	20.48	+0.56	-1.07
Americas	14.43	14.37	+0.40	-1.45
EMEA	32.83	32.47	+1.12	+0.05
Asia	23.18	23.20	-0.10	-2.19

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.85	3.88	-0.03	-0.07
Americas	3.37	3.39	-0.02	-0.05
EMEA	5.71	5.81	-0.10	-0.13
Asia	2.86	2.88	-0.02	-0.02

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	127,764,760,049	128,211,785,139	-0.35	+2.46
Americas	82,591,414,429	82,610,638,238	-0.02	+3.14
EMEA	40,665,720,972	41,067,487,300	-0.98	+1.25
Asia	4,507,624,648	4,533,659,601	-0.57	+1.03

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,319,079,880,660	3,301,588,258,875	+0.53	+4.24
Americas	2,449,185,540,155	2,437,553,913,949	+0.48	+4.59
EMEA	712,068,740,103	706,521,459,771	+0.79	+3.63
Asia	157,825,600,402	157,512,885,155	+0.20	+1.68

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	11.50	11.26	+2.10	-4.07
Americas	10.62	10.31	+3.06	-5.76
EMEA	14.83	14.84	-0.10	-0.71
Asia	7.03	7.19	-2.28	+0.42

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	30.33	30.37	-0.04	-0.11
Americas	33.72	33.77	-0.05	-0.13
EMEA	24.97	24.91	+0.06	+0.16
Asia	14.60	14.67	-0.08	-0.12

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,131,033,509,669	1,134,400,740,952	-0.30	-0.59
Americas	844,934,287,419	849,702,740,818	-0.56	-1.45
EMEA	258,946,558,468	257,568,317,222	+0.54	+2.16
Asia	27,152,663,781	27,129,682,912	+0.08	+1.01

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,728,559,543,181	3,734,975,530,149	-0.17	-0.22
Americas	2,505,542,809,734	2,516,232,903,993	-0.42	-1.07
EMEA	1,037,026,406,796	1,033,866,133,412	+0.31	+1.51
Asia	185,990,326,650	184,876,492,744	+0.60	+1.82