

DataLend Daily Fixed Income Market Update

20 April 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	20.37	20.31	+0.31	-1.26
Americas	14.47	14.37	+0.67	+0.10
EMEA	32.24	32.28	-0.11	-1.78
Asia	22.70	22.86	-0.70	-3.71

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.85	3.83	+0.02	-0.07
Americas	3.38	3.37	+0.02	-0.05
EMEA	5.69	5.65	+0.04	-0.13
Asia	2.82	2.82	-0.00	-0.09

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	128,412,681,879	127,654,181,506	+0.59	+0.21
Americas	83,373,931,808	82,986,575,702	+0.47	+0.73
EMEA	40,593,029,963	40,218,781,539	+0.93	-0.61
Asia	4,445,720,107	4,448,824,265	-0.07	-2.02

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,334,541,532,861	3,332,835,031,702	+0.05	+2.07
Americas	2,463,724,282,312	2,463,869,484,459	-0.01	+2.26
EMEA	713,115,603,129	711,222,495,993	+0.27	+1.65
Asia	157,701,647,419	157,743,051,250	-0.03	+1.05

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	11.67	11.50	+1.56	+0.12
Americas	11.01	10.77	+2.22	+1.45
EMEA	14.51	14.56	-0.36	-1.94
Asia	5.95	5.24	+13.65	-16.00

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	30.29	30.29	+0.00	+0.12
Americas	33.89	33.81	+0.09	+0.47
EMEA	24.40	24.58	-0.18	-0.55
Asia	13.87	13.96	-0.10	-0.95

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,128,827,866,262	1,128,225,736,756	+0.05	+0.05
Americas	852,353,376,425	849,764,003,530	+0.30	+1.04
EMEA	251,228,440,770	253,062,261,034	-0.72	-2.42
Asia	25,246,049,066	25,399,472,192	-0.60	-7.25

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,726,760,182,023	3,725,028,905,874	+0.05	-0.34
Americas	2,514,990,347,599	2,513,709,200,354	+0.05	-0.35
EMEA	1,029,707,323,290	1,029,424,972,171	+0.03	-0.20
Asia	182,062,511,133	181,894,733,349	+0.09	-0.87