

DataLend Daily Fixed Income Market Update

29 April 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	20.48	20.43	+0.27	+0.67
Americas	13.82	13.94	-0.81	-4.15
EMEA	34.17	33.63	+1.58	+5.57
Asia	23.92	23.34	+2.48	+3.67

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.79	3.79	-0.01	-0.07
Americas	3.36	3.35	+0.01	-0.04
EMEA	5.48	5.54	-0.05	-0.15
Asia	2.66	2.74	-0.07	-0.21

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	126,039,739,113	125,890,052,820	+0.12	-1.18
Americas	82,678,248,312	82,168,280,285	+0.62	-0.49
EMEA	39,172,915,128	39,423,258,766	-0.64	-1.88
Asia	4,188,575,673	4,298,513,770	-2.56	-7.56

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,329,723,533,363	3,318,369,877,332	+0.34	+0.70
Americas	2,458,072,400,261	2,449,183,734,433	+0.36	+0.73
EMEA	714,234,364,218	712,023,140,429	+0.31	+0.84
Asia	157,416,768,884	157,163,002,469	+0.16	-0.31

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	12.02	12.22	-1.63	-2.11
Americas	11.41	11.68	-2.28	+2.40
EMEA	14.72	14.71	+0.11	-12.49
Asia	5.74	5.65	+1.47	-4.32

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	30.47	30.29	+0.19	+0.01
Americas	33.81	33.79	+0.02	-0.23
EMEA	24.58	24.64	-0.06	+0.01
Asia	15.89	13.89	+2.00	+2.00

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,133,613,488,132	1,133,090,958,159	+0.05	-0.25
Americas	855,449,750,405	854,272,571,920	+0.14	-0.65
EMEA	252,188,152,579	252,932,287,442	-0.29	+0.95
Asia	25,975,585,148	25,886,098,796	+0.35	+1.62

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,719,930,000,531	3,741,253,031,933	-0.57	-0.30
Americas	2,530,348,799,227	2,528,185,071,525	+0.09	+0.02
EMEA	1,026,115,524,343	1,026,684,774,486	-0.06	+0.89
Asia	163,465,676,962	186,383,185,922	-12.30	-11.20