

DataLend Daily Fixed Income Market Update

11 May 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	20.48	20.57	-0.41	+1.10
Americas	13.70	13.95	-1.82	+1.39
EMEA	34.55	34.30	+0.71	+0.53
Asia	24.97	25.13	-0.64	+1.71

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.79	3.80	-0.00	-0.07
Americas	3.37	3.38	-0.01	-0.07
EMEA	5.48	5.47	+0.01	-0.03
Asia	2.76	2.78	-0.01	-0.02

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	128,041,172,482	127,909,066,334	+0.10	-1.18
Americas	84,358,746,815	84,352,093,131	+0.01	-1.41
EMEA	39,346,914,207	39,215,640,473	+0.33	-0.75
Asia	4,335,511,460	4,341,332,730	-0.13	-0.49

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,377,046,323,713	3,369,505,793,769	+0.22	+0.52
Americas	2,501,735,206,332	2,496,200,170,332	+0.22	+0.75
EMEA	718,342,800,342	716,899,714,018	+0.20	-0.20
Asia	156,968,317,039	156,405,909,418	+0.36	+0.32

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	10.67	10.45	+2.17	-1.35
Americas	9.64	9.37	+2.84	-1.42
EMEA	14.52	14.53	-0.05	-2.21
Asia	5.87	5.32	+10.40	+4.74

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	30.15	30.63	-0.49	-0.65
Americas	33.53	34.08	-0.55	-0.82
EMEA	24.45	24.66	-0.21	-0.14
Asia	15.44	15.88	-0.44	-0.39

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,119,139,358,501	1,140,617,871,544	-1.88	-2.28
Americas	835,853,171,643	856,328,977,087	-2.39	-3.07
EMEA	257,663,365,273	258,547,448,123	-0.34	+0.21
Asia	25,622,821,585	25,741,446,335	-0.46	-0.57

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,712,358,322,784	3,723,479,067,403	-0.30	-0.16
Americas	2,492,749,930,824	2,512,967,522,232	-0.80	-0.69
EMEA	1,053,665,911,800	1,048,432,492,494	+0.50	+0.79
Asia	165,942,480,159	162,079,052,678	+2.38	+1.91