

DataLend Daily Fixed Income Market Update

12 May 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	20.46	20.48	-0.13	+1.01
Americas	13.71	13.70	+0.08	+2.28
EMEA	34.65	34.55	+0.28	-0.85
Asia	25.20	24.97	+0.94	+0.57

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.78	3.79	-0.01	-0.09
Americas	3.38	3.37	+0.01	-0.11
EMEA	5.41	5.48	-0.06	-0.04
Asia	2.75	2.76	-0.01	-0.02

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	127,678,708,860	128,008,419,425	-0.26	-2.06
Americas	84,585,350,573	84,358,746,815	+0.27	-2.68
EMEA	38,775,120,255	39,314,161,150	-1.37	-0.82
Asia	4,318,238,032	4,335,511,460	-0.40	-0.76

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,373,289,661,413	3,376,691,187,292	-0.10	+0.37
Americas	2,500,170,587,090	2,501,690,003,257	-0.06	+0.54
EMEA	716,195,256,977	718,040,670,317	-0.26	-0.13
Asia	156,923,817,347	156,960,513,718	-0.02	-0.03

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	10.41	10.67	-2.51	-4.20
Americas	9.31	9.64	-3.33	-5.88
EMEA	14.58	14.52	+0.39	-0.62
Asia	5.56	5.87	-5.20	-0.52

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	30.31	30.14	+0.16	-0.48
Americas	33.86	33.53	+0.32	-0.61
EMEA	24.09	24.45	-0.36	-0.34
Asia	15.85	15.44	+0.41	+0.49

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,128,500,307,705	1,119,172,111,558	+0.83	-1.61
Americas	849,656,348,063	835,853,171,643	+1.65	-1.86
EMEA	252,707,006,174	257,696,118,330	-1.94	-1.06
Asia	26,136,953,468	25,622,821,585	+2.01	+1.37

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,723,456,298,166	3,712,731,098,586	+0.29	-0.04
Americas	2,509,684,654,706	2,492,812,773,280	+0.68	-0.08
EMEA	1,048,910,132,459	1,053,968,041,825	-0.48	+0.33
Asia	164,861,511,001	165,950,283,481	-0.66	-1.76