

DataLend Daily Fixed Income Market Update

21 May 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	19.95	20.08	-0.65	-1.90
Americas	13.49	13.65	-1.17	-1.80
EMEA	33.49	33.50	-0.04	-2.08
Asia	25.63	25.51	+0.47	+2.74

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	129,064,228,404	129,168,372,144	-0.08	+1.59
Americas	85,663,092,204	85,562,243,733	+0.12	+1.83
EMEA	39,071,970,630	39,249,295,457	-0.45	+1.16
Asia	4,329,165,570	4,356,832,955	-0.64	+0.63

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.74	3.76	-0.02	-0.00
Americas	3.34	3.35	-0.01	+0.00
EMEA	5.38	5.42	-0.04	-0.02
Asia	2.73	2.76	-0.02	-0.01

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,450,554,649,575	3,436,897,584,437	+0.40	+1.72
Americas	2,566,053,022,013	2,555,356,544,455	+0.42	+1.83
EMEA	726,094,502,658	723,554,682,489	+0.35	+1.49
Asia	158,407,124,904	157,986,357,494	+0.27	+0.85

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	11.21	11.21	-0.03	+2.16
Americas	10.31	10.35	-0.39	+2.70
EMEA	14.56	14.54	+0.18	-0.44
Asia	6.51	6.04	+7.82	+10.32

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,118,865,038,915	1,114,293,552,879	+0.41	-0.86
Americas	831,766,524,955	830,721,422,157	+0.13	-2.05
EMEA	260,830,170,235	257,449,380,122	+1.31	+2.85
Asia	26,268,343,725	26,122,750,600	+0.56	+1.69

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	29.83	29.85	-0.02	-0.44
Americas	33.13	33.22	-0.09	-0.73
EMEA	24.30	24.15	+0.15	+0.27
Asia	15.69	15.69	+0.00	+0.08

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,751,273,399,889	3,732,940,026,686	+0.49	+0.61
Americas	2,510,695,317,222	2,500,440,509,937	+0.41	+0.12
EMEA	1,073,171,155,628	1,065,988,386,299	+0.67	+1.70
Asia	167,406,927,039	166,511,130,451	+0.54	+1.19