

# DataLend Daily Fixed Income Market Update

22 May 2020

## Corporate Debt

### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	19.92	20.00	-0.37	-1.30
Americas	13.49	13.55	-0.45	-0.64
EMEA	33.47	33.49	-0.05	-1.45
Asia	25.79	25.63	+0.60	+2.43

### Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	129,214,796,943	128,912,719,448	+0.23	+1.54
Americas	85,933,099,813	85,514,467,204	+0.49	+2.14
EMEA	38,960,090,762	39,071,843,740	-0.29	+0.31
Asia	4,321,606,368	4,326,408,503	-0.11	+0.67

### Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.74	3.74	-0.00	-0.01
Americas	3.34	3.33	+0.01	+0.00
EMEA	5.36	5.38	-0.02	-0.08
Asia	2.73	2.73	-0.00	-0.00

### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,459,021,051,498	3,450,219,114,606	+0.26	+1.90
Americas	2,573,957,394,700	2,565,898,559,998	+0.31	+2.00
EMEA	726,739,809,200	726,063,279,982	+0.09	+1.78
Asia	158,323,847,599	158,257,274,626	+0.04	+0.83

## Sovereign Debt

### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	10.70	11.21	-4.50	+0.41
Americas	9.66	10.30	-6.20	+1.80
EMEA	14.48	14.56	-0.61	-3.70
Asia	5.94	6.51	-8.78	+5.17

### Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,117,740,630,937	1,119,016,547,871	-0.11	+0.01
Americas	829,354,107,104	831,915,149,955	-0.31	-1.12
EMEA	261,928,614,117	260,830,297,125	+0.42	+3.42
Asia	26,457,909,717	26,271,100,792	+0.71	+3.42

### Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	29.74	29.83	-0.09	-0.28
Americas	32.95	33.13	-0.18	-0.54
EMEA	24.39	24.30	+0.09	+0.34
Asia	15.79	15.68	+0.11	+0.29

### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,758,210,467,537	3,751,616,094,373	+0.18	+0.95
Americas	2,516,968,272,269	2,510,856,688,753	+0.24	+0.49
EMEA	1,073,718,384,533	1,073,202,628,304	+0.05	+1.96
Asia	167,523,810,735	167,556,777,317	-0.02	+1.49