

DataLend Daily Fixed Income Market Update

30 April 2020

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	20.44	20.48	-0.20	-0.81
Americas	13.82	13.82	-0.01	-4.93
EMEA	34.13	34.17	-0.10	+3.55
Asia	24.03	23.85	+0.74	+3.65

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3.78	3.78	-0.00	-0.06
Americas	3.37	3.36	+0.01	-0.03
EMEA	5.45	5.49	-0.04	-0.18
Asia	2.70	2.68	+0.02	-0.15

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	126,595,898,459	126,060,613,586	+0.42	-0.54
Americas	83,229,985,431	82,675,799,925	+0.67	+0.29
EMEA	39,103,401,208	39,171,204,506	-0.17	-1.77
Asia	4,262,511,821	4,213,609,155	+1.16	-5.15

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,346,488,009,865	3,331,390,023,849	+0.45	+1.11
Americas	2,470,714,294,437	2,459,886,032,483	+0.44	+1.08
EMEA	717,979,639,272	714,093,752,947	+0.54	+1.49
Asia	157,794,076,156	157,410,238,420	+0.24	-0.02

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	11.24	12.02	-6.53	-2.77
Americas	10.37	11.41	-9.18	-4.19
EMEA	14.70	14.72	-0.17	+0.13
Asia	5.56	5.73	-3.00	-4.77

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	30.32	30.49	-0.16	-0.30
Americas	33.61	33.83	-0.23	-0.58
EMEA	24.62	24.57	+0.05	-0.13
Asia	15.99	15.87	+0.12	+2.06

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)
Global	1,125,830,002,872	1,133,592,711,508	-0.68	-1.56
Americas	844,737,439,997	855,452,296,641	-1.25	-2.54
EMEA	254,906,035,395	252,189,863,202	+1.08	+1.49
Asia	26,186,527,480	25,950,551,666	+0.91	+1.90

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)
Global	3,712,660,728,039	3,718,269,920,051	-0.15	-0.58
Americas	2,513,669,455,247	2,528,541,577,011	-0.59	-0.85
EMEA	1,035,259,683,853	1,026,256,135,613	+0.88	+2.03
Asia	163,731,588,940	163,472,207,426	+0.16	-11.22