# **DataLend Daily Fixed Income Market Update**

17 January 2021

For more information please contact sales@equilend.com

## **Corporate Debt**

#### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	25.85	26.06	-0.78	-2.20	-5.30
Americas	22.70	22.82	-0.50	-2.07	-6.76
EMEA	31.01	31.20	-0.60	-2.35	-4.73
Asia	46.55	47.63	-2.27	-1.17	+5.13

# **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.52	6.41	+0.11	+0.24	+0.16
Americas	6.32	6.20	+0.12	+0.23	+0.18
EMEA	7.27	7.17	+0.10	+0.29	+0.12
Asia	5.83	5.85	-0.02	-0.00	-0.20

# Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	276,309,996,570	270,384,824,255	+2.19	+4.60	+3.08
Americas	192,797,824,150	188,067,226,020	+2.52	+4.66	+2.50
EMEA	72,185,191,455	71,026,380,411	+1.63	+5.07	+5.49
Asia	11,326,980,965	11,291,217,824	+0.32	+0.60	-1.60

#### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,237,118,146,532	4,215,105,424,419	+0.52	+0.81	+0.61
Americas	3,050,153,252,482	3,031,014,952,265	+0.63	+0.81	-0.45
EMEA	992,746,466,097	991,005,492,836	+0.18	+0.82	+3.80
Asia	194,218,427,952	193,084,979,318	+0.59	+0.67	+1.75

# **Sovereign Debt**

# Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	10.88	10.74	+1.36	-5.16	-14.69
Americas	9.51	9.32	+2.10	-7.86	-20.94
EMEA	15.67	15.64	+0.16	+1.02	+0.80
Asia	10.48	10.46	+0.19	+2.35	+5.80

# **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29.34	29.42	-0.07	+0.02	+0.09
Americas	30.30	30.35	-0.05	+0.33	+0.75
EMEA	27.73	27.87	-0.14	-0.74	-1.82
Asia	22.61	22.76	-0.15	-0.64	-0.61

## Loan Values (USD)

The total notional value of securities being borrowed

Sector	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,359,877,293,798	1,355,310,515,383	+0.34	+1.12	+1.66
Americas	1,015,050,043,922	1,010,156,775,583	+0.48	+1.85	+3.35
EMEA	294,791,258,675	295,057,063,194	-0.09	-1.41	-3.70
Asia	50,035,991,200	50,096,676,607	-0.12	+1.82	+1.12

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,634,278,767,015	4,607,317,277,851	+0.59	+1.03	+1.35
Americas	3,349,756,353,718	3,328,587,107,742	+0.64	+0.75	+0.80
EMEA	1,063,184,943,834	1,058,629,472,165	+0.43	+1.21	+2.61
Asia	221,337,469,463	220,100,697,944	+0.56	+4.68	+3.84

THE INFORMATION CONTAINED HERRIN IS PROPRIETARY TO DATALERIO, AND SELECT THIRD PARTIES, MAY NOT BE COPED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF DATALERIO, BY AND CONSTITUTE INVESTMENT ADVICE BY DATALERIO, OR MAY REPRESENTATIVE THERROY; S NOT WARRANTED TO BE ACCUMENT.

COMPRETED AS THE MAY, \$5 PROVIDED FOR AN PROFINGATION OF THE PROPERSON OF THE INFORMATION PURPOSES, AND A POLICULAR COUNTY.

THEREOF SHALL BE AN ADVISION OR A PIDUCANY OF A READER OF THIS REPORT, DATALERIO IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR COPPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE

INFORMATION CONTAINED HEREIN, AS REPORT OF THIS REPORT DOTS STOUTH OF THE SHAPE SHAPE SHAPE AND ADVISION.

THE REPORT OF THE SHAPE OF THIS REPORT DOTS STOUTH OF THE SHAPE SH