DataLend Daily Fixed Income Market Update

Corporate Debt

Fees (bps)
The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	34.40	34.40	+0.00	-1.79	-5.65
Americas	31.22	31.21	+0.01	-2.45	-6.10
EMEA	37.12	37.18	-0.15	-0.70	-3.69
Asia	66.01	65.47	+0.83	-1.00	-8.28

Utilization (%)
The ratio of On Loan Value and Lendable Value expressed as a percentage

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.11	6.13	-0.02	-0.01	+0.29
Americas	5.77	5.79	-0.02	-0.01	+0.30
EMEA	7.18	7.19	-0.01	-0.05	+0.23
Asia	6.00	6.07	-0.07	+0.15	+0.38

Loan Values (USD)
The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	210,304,159,082	210,474,726,379	-0.08	-0.26	+4.19
Americas	142,748,322,067	142,880,760,184	-0.09	+0.02	+5.02
EMEA	58,176,938,872	58,120,823,634	+0.10	-1.15	+2.18
Asia	9,378,898,143	9,473,142,561	-0.99	+1.18	+4.47

Lendable Values (USD)
The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,440,290,275,192	3,430,730,642,388	+0.28	-0.07	-0.69
Americas	2,473,888,167,862	2,466,137,862,847	+0.31	+0.12	-0.48
EMEA	810,010,636,476	808,573,158,146	+0.18	-0.44	-1.06
Asia	156,391,470,854	156,019,621,395	+0.24	-1.28	-2.07

Sovereign Debt

Fees (bps)
The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	9.14	9.38	-2.57	-8.24	-4.66
Americas	7.21	7.48	-3.67	-12.97	-1.79
EMEA	15.32	15.46	-0.90	-1.68	-8.27
Asia	11.98	11.96	+0.17	-1.05	-1.61

Utilization (%)
The ratio of On Loan Value and Lendable Value expressed as a percentage

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.18	28.12	+0.06	-0.01	+1.07
Americas	28.52	28.46	+0.06	-0.21	+1.40
EMEA	27.30	27.30	+0.01	+0.55	-0.03
Asia	26.86	26.48	+0.39	+0.69	+1.10

Loan Values (USD)
The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,108,525,400,469	1,102,309,130,598	+0.56	-0.72	+1.83
Americas	828,399,286,239	822,667,924,913	+0.70	-1.57	+2.39
EMEA	239,871,000,188	239,216,289,592	+0.27	+1.91	-0.48
Asia	40,255,114,043	40,424,916,093	-0.42	+1.64	+4.49

Lendable Values (USD)
The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,933,344,317,251	3,919,431,158,600	+0.35	-0.68	-2.03
Americas	2,904,935,230,030	2,890,413,295,425	+0.50	-0.83	-2.63
EMEA	878,566,809,047	876,345,019,247	+0.25	-0.14	-0.35
Asia	149,842,278,173	152,672,843,928	-1.85	-0.97	+0.21