DataLend Daily Fixed Income Market Update

09 August 2024

Corporate Debt

Fees (bps)

The average fee paid to lenders by borrowers

DATALEND

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.06	27.98	+0.26	+0.14	-2.90
Americas	25.13	25.15	-0.10	-0.55	-1.50
EMEA	32.93	32.58	+1.05	+2.32	-3.69
Asia	43.86	44.41	-1.23	-3.72	-9.62

Utilization (%)

Lendable Values (USD)

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

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.31	6.39	-0.08	+0.02	+0.28
Americas	6.02	6.12	-0.10	+0.04	+0.31
EMEA	7.32	7.36	-0.03	-0.05	+0.17
Asia	5.61	5.69	-0.09	+0.12	+0.34

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	251,733,947,880	255,257,744,300	-1.38	+0.01	+4.54
Americas	171,836,893,703	174,900,513,364	-1.75	+0.30	+5.34
EMEA	69,403,557,193	69,685,882,196	-0.41	-1.00	+2.34
Asia	10,493,496,984	10,671,348,739	-1.67	+2.06	+6.39

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,989,587,715,774	3,991,786,237,408	-0.06	-0.29	-0.11
Americas	2,854,860,242,270	2,857,409,721,327	-0.09	-0.30	-0.15
EMEA	947,536,354,320	946,983,234,730	+0.06	-0.28	+0.01
Asia	187,191,119,185	187,393,281,352	-0.11	-0.17	+0.01

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	9.37	9.39	-0.17	+2.70	+0.32
Americas	7.51	7.47	+0.49	+6.28	-0.15
EMEA	15.51	15.70	-1.21	-1.84	+1.92
Asia	9.85	10.14	-2.89	-1.17	-7.36

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.86	28.73	+0.13	+0.08	-0.25
Americas	29.45	29.31	+0.14	+0.20	-0.37
EMEA	27.07	26.89	+0.18	-0.21	-0.03
Asia	28.78	28.89	-0.11	-0.24	+0.68

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,295,855,703,085	1,297,783,902,536	-0.15	+0.17	+0.78
Americas	956,950,224,189	960,101,947,472	-0.33	+0.34	+0.60
EMEA	286,015,441,550	284,652,983,860	+0.48	-0.51	+0.89
Asia	52,890,037,346	53,028,971,204	-0.26	+0.93	+3.55

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,489,808,193,575	4,517,447,244,570	-0.61	-0.10	+1.64
Americas	3,249,510,271,448	3,275,435,412,207	-0.79	-0.33	+1.88
EMEA	1,056,529,059,807	1,058,487,125,035	-0.18	+0.27	+1.01
Asia	183,768,862,320	183,524,707,328	+0.13	+1.76	+1.09

The INFORMATION CONTRINCE INFERING SPROPELENANT TO DATALENDA AND SLEECT HIND PARTIES, MAY NOT BE CORED OR DISTRIBUTIOU WITHOUT THE EXPRESS CONSENT OF DATALEND, ON ANY CENTRE TO TALEND, ON ANY EXPERISIONATION TO BE CAURTAC COMMENTE TO TRUESS, STRUCTURE TO TRUESS, PROVIDE ON RESTANCE TO BE ANY ANY THEORY SHALL BE AN ADVISION OF A TRUESSANT, STRUCTURESS, AND SHOLL NOT BE CONSTRUCT ANY ENDER REPRESENTATIVE THEORY SHALL BE AN ADVISION OF A TRUESSANT OF THE INFORMATION OF ANY ENDERSIS, AND SHOLL NOT BE CONSTRUCTURESS AND SHOLL ANY OF A READER OF THE REPORTS AND SHOLL NOT BE CONSTRUCT ANY TO THE REAGE, ONT ON ANY EXPECTATION OF ANY ADVISION OF ANY ENDERSIS REPRESENTATIVE THEORY SHALL BE AN ADVISION OF A TRUESSANT OF THE REPORTS AND SHOLL NOT BE CONSTRUCT ANY THE REAGE, ONT ON ANY EXPECTATION OF CONSTRUCT ANY ADVISION OF ANY ADVISION OF THE REPORTS AND SHOLL NOT BE REPRESENTATIVE THEORY SHALL BE AN ADVISION OF A TRUESSANT OF THE REPORTS AND SHOLL NOT BE EXPRESSANT OF THE REPORTMENT.