

# DataLend Daily Fixed Income Market Update

15 August 2024

### **Corporate Debt**

### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.48	27.90	-1.48	-1.79	-4.14
Americas	24.67	25.11	-1.77	-1.92	-3.98
EMEA	32.01	32.33	-1.01	-1.77	-2.65
Asia	43.96	44.19	-0.53	-1.02	-11.17

#### Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.28	6.22	+0.06	-0.11	+0.23
Americas	6.00	5.93	+0.07	-0.12	+0.25
EMEA	7.27	7.23	+0.04	-0.08	+0.17
Asia	5.61	5.53	+0.08	-0.09	+0.31

For more information please contact sales@equilend.com

# Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	253,862,229,371	250,837,791,816	+1.21	-0.55	+4.67
Americas	173,668,613,571	171,238,143,755	+1.42	-0.70	+5.33
EMEA	69,640,266,091	69,189,809,716	+0.65	-0.07	+2.83
Asia	10,553,349,709	10,409,838,345	+1.38	-1.11	+6.24

The total lendable supply of securities available for borrowing

Lendable Values (USD)

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,039,773,224,056	4,032,186,552,893	+0.19	+1.20	+0.83
Americas	2,894,210,983,241	2,887,277,578,147	+0.24	+1.29	+0.98
EMEA	957,300,723,013	956,598,805,272	+0.07	+1.09	+0.49
Asia	188,261,517,803	188,310,169,474	-0.03	+0.46	+0.27

# **Sovereign Debt**

#### Fees (bps)

The average fee paid to lenders by borrowers

#### Utilization (%)

Asia

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	9.88	9.86	+0.17	+5.25	+2.40
Americas	8.16	8.17	-0.13	+9.17	+3.34
EMEA	15.65	15.55	+0.65	-0.34	+1.86
Asia	9.85	9.80	+0.53	-2.87	-4.59

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.71	28.96	-0.25	-0.02	-0.22
Americas	29.38	29.63	-0.25	+0.07	-0.18
EMEA	26.83	27.02	-0.19	-0.06	-0.33

-0.58

-1.08

-0.20

## Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,302,568,826,107	1,313,127,400,732	-0.80	+0.37	+1.54
Americas	962,496,338,494	970,441,957,482	-0.82	+0.25	+1.55
EMEA	287,477,138,212	289,686,374,261	-0.76	+0.99	+0.95
Asia	52,595,349,400	52,999,068,989	-0.76	-0.82	+4.53

#### Lendable Values (USD)

27.81

The total lendable supply of securities available for borrowing

28.39

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,536,773,296,137	4,534,451,053,192	+0.05	+0.43	+2.31
Americas	3,276,101,093,246	3,275,733,164,696	+0.01	+0.02	+2.18
EMEA	1,071,573,382,372	1,072,067,461,687	-0.05	+1.24	+2.18
Asia	189,098,820,519	186,650,426,809	+1.31	+3.04	+5.27

THE INFORMATION CONTAINED HEERILS PROPRETARY TO DATALEDIO AND SLUCT THIRD PARTIES, MAY NOT BE CORTINUETOR OF DISTIBUIETOR OF THE INFORMATION CONTRACTORY OF DATALEDIO AND REPRESENTATIVE THEORY IN THE OF STATUS THE INFORMATION CONTAINED AND REPRESENTATIVE THEORY IN THE OF STATUS THE INFORMATION CONTAINED AND REPRESENTATIVE THEORY IN THE OF STATUS THE INFORMATION CONTAINED AND REPRESENTATIVE THEORY IN THE OF STATUS THE INFORMATION CONTAINED AND REPRESENTATIVE THEORY IN THE OF STATUS THE INFORMATION CONTAINED AND REPRESENTATIVE THEORY IN THE OF STATUS THE OF S