DataLend Daily Fixed Income Market Update

29 July 2024

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	28.22	28.10	+0.43	-1.84	-0.95
Americas	25.44	25.24	+0.80	-1.97	+0.12
EMEA	32.43	32.47	-0.13	-0.92	-1.75
Asia	46.45	46.55	-0.23	-3.42	-6.57

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.13	6.13	+0.00	+0.08	-0.02
Americas	5.84	5.82	+0.02	+0.10	+0.02
EMEA	7.14	7.21	-0.06	+0.07	-0.18
Asia	5.35	5.38	-0.03	+0.01	+0.18

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	244,985,578,037	246,709,879,912	-0.70	+1.84	+2.16
Americas	167,535,737,868	168,655,485,974	-0.66	+2.30	+2.66
EMEA	67,475,234,467	68,027,449,831	-0.81	+0.95	+0.35
Asia	9,974,605,702	10,026,944,106	-0.52	+0.27	+6.44

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3,998,183,663,421	4,026,672,829,793	-0.71	+0.44	+2.41
Americas	2,866,755,968,882	2,896,221,272,628	-1.02	+0.63	+2.25
EMEA	944,899,451,085	944,159,588,178	+0.08	-0.06	+2.82
Asia	186,528,243,453	186,291,968,986	+0.13	+0.10	+2.90

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	9.53	9.06	+5.21	-6.09	-1.16
Americas	7.72	7.14	+8.08	-10.53	-2.84
EMEA	15.57	15.29	+1.85	+2.13	+1.56
Asia	10.01	10.23	-2.15	-2.73	-6.93

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.97	29.00	-0.03	-0.22	-0.22
Americas	29.63	29.63	-0.00	-0.22	-0.32
EMEA	27.05	27.14	-0.09	-0.30	+0.09
Asia	28.40	28.60	-0.20	+0.20	-0.24

Loan Values (USD)

The total notional value of securities being borrowed

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
1,278,663,102,000	1,274,766,523,915	+0.31	-0.60	+0.60
946,720,457,176	942,439,756,254	+0.45	-0.59	+0.04
280,907,927,527	281,351,478,988	-0.16	-1.09	+2.71
51,034,717,296	50,975,288,673	+0.12	+2.02	-0.33
	1,278,663,102,000 946,720,457,176 280,907,927,527	1,278,663,102,000 1,274,766,523,915 946,720,457,176 942,439,756,254 280,907,927,527 281,351,478,988	1,278,663,102,000 1,274,766,523,915 +0.31 946,720,457,176 942,439,756,254 +0.45 280,907,927,527 281,351,478,988 -0.16	1,278,663,102,000 1,274,766,523,915 +0.31 -0.60 946,720,457,176 942,439,756,254 +0.45 -0.59 280,907,927,527 281,351,478,988 -0.16 -1.09

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,413,315,896,388	4,395,498,393,306	+0.41	+0.16	+1.37
Americas	3,195,175,445,581	3,180,521,176,588	+0.46	+0.14	+1.10
EMEA	1,038,465,069,983	1,036,743,211,870	+0.17	+0.02	+2.37
Asia	179,675,380,824	178,234,004,849	+0.81	+1.29	+0.52

THE BINGWARTON CONTAINED HEREIN'S PROPRIETARY TO DATALED AND SALECT THIRD PARTIES, MAY NOT BE COPIED OR DISTRIBUTION DESCRIPTION OF DATALED, SHALL NOT CONSTRUCT BINSTHERST ADVICE BY DATALED, OR ANY REPRESENTATIVE THEREOF, IS NOT WARRANGED TO BE CONSTRUCTED AND ADALED MANNING FOR DECERCISES, PROJECTED BY THE ADALED MANNING FOR CONSTRUCT BY DATALED MANNING FOR DECERCISES, PROJECTED BY THE ADALED MANNING FOR CONSTRUCT BY DATALED MANNING FOR PROJECTION, PROVIDED BY THE ADALED MANNING FOR CONSTRUCT BY DATALED MANNING FOR CONSTR