DataLend Daily Fixed Income Market Update

02 Sentember 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	28.14	28.19	-0.19	-0.68	+0.84
Americas	25.61	25.70	-0.37	-1.16	+2.43
EMEA	32.14	32.21	-0.21	+0.23	-0.97
Asia	44.21	43.70	+1.16	+1.27	-1.94

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.21	6.27	-0.06	+0.06	-0.12
Americas	5.97	6.05	-0.07	+0.09	-0.04
EMEA	7.02	7.05	-0.03	-0.01	-0.39
Asia	5.62	5.68	-0.06	-0.03	+0.06

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	257,052,119,967	260,051,341,640	-1.15	+0.72	+1.10
Americas	177,407,435,591	179,844,393,257	-1.36	+1.30	+2.57
EMEA	68,842,961,601	69,261,464,865	-0.60	-0.64	-2.80
Asia	10,801,722,775	10,945,483,518	-1.31	-0.02	+3.27

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,141,998,522,508	4,149,393,779,335	-0.18	-0.26	+3.06
Americas	2,969,184,548,365	2,974,937,937,341	-0.19	-0.21	+3.27
EMEA	980,539,970,189	981,808,518,476	-0.13	-0.56	+2.61
Asia	192,274,003,954	192,647,323,518	-0.19	+0.49	+2.15

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12.93	12.92	+0.10	+12.42	+28.31
Americas	12.19	12.25	-0.48	+18.68	+46.11
EMEA	15.86	15.63	+1.49	-0.05	+0.05
Asia	9.94	9.86	+0.84	+0.80	-0.73

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.21	28.16	+0.05	-0.02	-0.61
Americas	28.57	28.49	+0.07	-0.19	-0.74
EMEA	27.21	27.20	+0.01	+0.44	-0.09
Asia	27.68	27.81	-0.13	+0.35	-1.29

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,312,176,285,111	1,313,219,103,203	-0.08	-0.73	+0.63
Americas	963,468,095,239	964,259,861,155	-0.08	-1.18	+0.12
EMEA	296,072,936,412	296,203,873,575	-0.04	+0.66	+2.43
Asia	52,635,253,461	52,755,368,473	-0.23	-0.24	-0.11

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,650,959,424,472	4,663,090,747,427	-0.26	-0.67	+2.79
Americas	3,372,743,863,097	3,384,366,486,155	-0.34	-0.53	+2.70
EMEA	1,088,087,474,288	1,089,019,211,263	-0.09	-0.96	+2.77
Asia	190,128,087,087	189,705,050,009	+0.22	-1.51	+4.55

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