DataLend Daily Fixed Income Market Update

12 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	28.10	27.97	+0.47	+0.11	+2.16
Americas	25.63	25.46	+0.66	-0.10	+3.81
EMEA	32.05	31.93	+0.36	+0.56	+0.08
Asia	44.81	44.70	+0.24	+2.49	+1.94

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
	Current value	Frevious value	D0D (%)	VVOVV (76)	IVIOIVI (70)
Global	6.33	6.33	+0.00	+0.08	+0.05
Americas	6.14	6.12	+0.02	+0.12	+0.15
EMEA	7.02	7.07	-0.05	-0.03	-0.25
Asia	5.67	5.73	-0.06	+0.00	+0.07

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	264,405,331,961	264,321,613,449	+0.03	+1.76	+4.20
Americas	184,364,197,000	183,692,483,684	+0.37	+2.69	+6.30
EMEA	69,081,537,280	69,570,901,513	-0.70	-0.45	-0.97
Asia	10,959,597,680	11,058,228,252	-0.89	+0.48	+3.81

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,178,604,202,098	4,177,655,366,180	+0.02	+0.48	+3.41
Americas	3,001,099,185,635	3,000,261,711,998	+0.03	+0.64	+3.74
EMEA	984,335,563,135	984,532,176,129	-0.02	+0.03	+2.59
Asia	193,169,453,328	192,861,478,053	+0.16	+0.39	+2.53

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	11.37	11.23	+1.27	+11.41	+15.16
Americas	10.05	9.85	+2.10	+18.56	+23.19
EMEA	16.03	16.11	-0.52	+1.12	+2.48
Asia	10.13	10.08	+0.53	+2.80	+2.86

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.39	28.43	-0.04	+0.29	-0.34
Americas	29.06	29.12	-0.05	+0.68	-0.31
EMEA	26.54	26.52	+0.03	-0.81	-0.33
Asia	27.07	27.27	-0.19	-0.20	-0.75

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,319,716,808,922	1,319,827,313,086	-0.01	-0.36	+1.31
Americas	976,233,885,140	977,665,347,195	-0.15	+0.55	+1.40
EMEA	291,469,231,885	290,205,505,404	+0.44	-3.27	+1.43
Asia	52,013,691,897	51,956,460,487	+0.11	-0.63	-1.10

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,649,313,144,040	4,642,903,376,656	+0.14	-1.38	+2.50
Americas	3,358,977,769,514	3,357,869,988,262	+0.03	-1.81	+2.50
EMEA	1,098,222,159,202	1,094,494,439,221	+0.34	-0.30	+2.68
Asia	192,113,215,324	190,538,949,173	+0.83	+0.11	+1.63

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