DataLend Daily Fixed Income Market Update

23 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	28.76	28.61	+0.53	+1.87	+1.44
Americas	26.23	26.13	+0.39	+2.16	+1.22
EMEA	32.91	32.64	+0.83	+1.65	+2.43
Asia	45.24	45.21	+0.07	+0.28	+3.64

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.38	6.42	-0.04	+0.02	+0.24
Americas	6.20	6.24	-0.03	+0.03	+0.32
EMEA	7.00	7.07	-0.07	-0.05	-0.02
Asia	5.94	5.89	+0.05	+0.24	+0.30

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	272,177,976,012	273,686,594,548	-0.55	+2.26	+6.71
Americas	190,515,482,877	191,600,000,322	-0.57	+2.69	+8.85
EMEA	70,036,467,187	70,557,460,739	-0.74	+0.62	+1.17
Asia	11,626,025,948	11,529,133,486	+0.84	+5.41	+7.61

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,266,923,211,973	4,264,793,683,708	+0.05	+1.89	+2.75
Americas	3,070,660,028,955	3,070,877,460,208	-0.01	+2.15	+3.21
EMEA	1,000,568,674,814	998,193,051,256	+0.24	+1.28	+1.46
Asia	195,694,508,204	195,723,172,243	-0.01	+1.07	+2.26

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	13.32	12.91	+3.16	+13.29	+15.83
Americas	12.77	12.18	+4.81	+20.99	+24.34
EMEA	15.66	15.71	-0.33	-2.05	-1.26
Asia	9.98	10.13	-1.55	-2.16	+1.20

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.20	28.24	-0.04	+0.10	-0.03
Americas	28.63	28.70	-0.07	+0.05	-0.12
EMEA	27.23	27.25	-0.02	+0.36	+0.45
Asia	26.18	25.83	+0.35	-0.50	-1.15

Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,324,571,494,155	1,324,131,711,409	+0.03	+0.70	+0.20
Americas	971,303,692,664	970,540,018,324	+0.08	+0.21	-0.40
EMEA	301,238,160,233	302,034,762,991	-0.26	+2.46	+2.44
Asia	52,029,641,257	51,556,930,095	+0.92	-0.12	-1.39

Lendable Values (USD)

The total lendable supply of securities available for borrowing

Global 4,697,285,302,991 4,689,197,459,633 +0.17 +0.35 +0.3 Americas 3,392,267,138,173 3,381,185,403,536 +0.33 +0.03 +0.0 EMEA 1,106,313,447,809 1,108,419,064,395 -0.19 +1.09 +0.7 Asia 198,704,717,009 199,592,991,703 -0.45 +1.80 +2.9	M (%)
EMEA 1,106,313,447,809 1,108,419,064,395 -0.19 +1.09 +0.7	31
)2
Asia 198.704.717.009 199.592.991.703 -0.45 +1.80 +2.9	75
)4

THE INFORMATION CONTAINED HERRIN IS PROPRIETARY TO DATALERIO, AND SELECT THIRD PARTIES, MAY NOT BE COPED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF DATALERIO, BY AND CONSTITUTE INVESTMENT ADVICE BY DATALERIO, OR MAY REPRESENTATIVE THERROY; S NOT WARRANTED TO BE ACCUMENT.

COMPRETED AS THE MAY, \$5 PROVIDED FOR AN PROFINGATION OF THE PROPERSON OF THE INFORMATION PURPOSES, AND A POLICULAR COUNTY.

THEREOF SHALL BE AN ADVISION OR A PIDUCANY OF A READER OF THIS REPORT, DATALERIO IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR COPPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE

INFORMATION CONTAINED HEREIN, AS REPORT OF THIS REPORT DOTS STOUTH OF THE SHAPE SHAPE SHAPE AND ADVISION.

THE REPORT OF THE SHAPE OF THIS REPORT DOTS STOUTH OF THE SHAPE SH