# **DataLend Daily Fixed Income Market Update**

02 October 2024

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#### **Corporate Debt**

## Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28.34	28.44	-0.37	-2.78	+0.79
Americas	25.72	25.74	-0.08	-4.11	+0.27
EMEA	32.77	33.02	-0.76	-0.11	+2.54
Asia	42.20	43.08	-2.04	-5.41	-3.82

## **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.36	6.33	+0.03	+0.02	+0.13
Americas	6.09	6.07	+0.02	-0.04	+0.11
EMEA	7.19	7.14	+0.05	+0.16	+0.13
Asia	6.35	6.22	+0.13	+0.41	+0.67

## Loan Values (USD)

The total notional value of securities being borrowed

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	271,574,423,013	271,718,134,654	-0.05	+0.32	+5.19
Americas	187,390,649,422	187,737,341,126	-0.18	-0.54	+5.34
EMEA	71,667,459,068	71,706,185,957	-0.05	+1.40	+3.36
Asia	12,516,314,523	12,274,607,571	+1.97	+7.55	+14.51

## **Lendable Values (USD)**

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,271,808,288,866	4,295,168,789,656	-0.54	-0.06	+2.97
Americas	3,077,669,467,417	3,093,500,795,500	-0.51	+0.18	+3.49
EMEA	997,128,091,550	1,004,481,468,108	-0.73	-0.91	+1.47
Asia	197,010,729,899	197,186,526,048	-0.09	+0.53	+2.48

# **Sovereign Debt**

## Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	8.33	6.88	+21.12	-34.06	-18.83
Americas	6.03	4.11	+46.71	-49.33	-29.64
EMEA	15.47	15.26	+1.38	+0.38	-1.87
Asia	10.03	10.05	-0.22	-0.51	+2.57

## **Utilization (%)**

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

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27.74	27.71	+0.03	-0.64	-0.33
Americas	28.10	28.10	+0.00	-0.80	-0.21
EMEA	26.96	26.82	+0.13	-0.26	-0.56
Asia	25.95	26.01	-0.06	-0.20	-1.10

## Loan Values (USD)

The total notional value of securities being borrowed

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,313,087,514,469	1,304,273,040,025	+0.68	-1.15	-0.38
Americas	964,285,927,888	956,989,862,722	+0.76	-0.99	-0.09
EMEA	298,326,250,119	296,569,030,232	+0.59	-1.54	-0.85
Asia	50,475,336,462	50,714,147,071	-0.47	-1.79	-3.16

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4,732,989,782,089	4,706,557,775,459	+0.56	+1.13	+0.81
Americas	3,431,777,237,418	3,405,962,152,582	+0.76	+1.83	+0.68
EMEA	1,106,686,854,390	1,105,611,691,841	+0.10	-0.60	+1.20
Asia	194,525,690,281	194,983,931,036	-0.24	-1.03	+0.95

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