DataLend Daily Fixed Income Market Update

08 November 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 | 27.93 | +0.76 | +0.39 | -1.05 |
| Americas | 25.44 | 25.09 | +1.40 | -0.02 | -1.09 |
| EMEA | 32.63 | 32.66 | -0.11 | +0.82 | -0.98 |
| Asia | 44.37 | 44.33 | +0.08 | +4.46 | +3.66 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 6.86 | 6.80 | +0.06 | +0.15 | +0.47 |
| Americas | 6.60 | 6.53 | +0.08 | +0.17 | +0.51 |
| EMEA | 7.68 | 7.68 | +0.00 | +0.14 | +0.38 |
| Asia | 6.69 | 6.67 | +0.03 | +0.12 | +0.33 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-----------------|-----------------|---------|---------|---------|
| Global | 286,795,484,203 | 282,658,487,895 | +1.46 | +2.45 | +6.32 |
| Americas | 199,843,135,682 | 196,114,598,228 | +1.90 | +3.12 | +7.82 |
| EMEA | 74,270,543,363 | 73,964,474,349 | +0.41 | +0.95 | +3.19 |
| Asia | 12,681,805,158 | 12,579,415,319 | +0.81 | +0.88 | +1.95 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 4,183,500,567,804 | 4,156,901,784,893 | +0.64 | +0.15 | -0.91 |
| Americas | 3,026,930,108,827 | 3,004,984,430,090 | +0.73 | +0.53 | -0.46 |
| EMEA | 967,143,427,769 | 963,290,352,506 | +0.40 | -0.84 | -1.86 |
| Asia | 189,427,031,207 | 188,627,002,297 | +0.42 | -0.88 | -3.13 |

Sovereign Debt

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 14.99 | 10.45 | +43.36 | +55.25 | +32.05 |
| Americas | 15.17 | 8.99 | +68.83 | +92.35 | +49.32 |
| EMEA | 15.14 | 15.24 | -0.67 | -0.02 | -2.38 |
| Asia | 10.56 | 10.37 | +1.79 | +1.58 | +7.13 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 28.69 | 28.63 | +0.05 | +0.19 | +0.67 |
| Americas | 29.08 | 28.99 | +0.09 | +0.41 | +0.60 |
| EMEA | 28.49 | 28.48 | +0.00 | -0.05 | +1.46 |
| Asia | 23.54 | 23.75 | -0.21 | -1.63 | -1.99 |

Loan Values (USD)

The total notional value of securities being borrowed

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,345,639,874,527 | 1,339,690,282,255 | +0.44 | +1.39 | +2.83 |
| Americas | 991,095,175,469 | 984,955,017,630 | +0.62 | +2.01 | +2.88 |
| EMEA | 302,948,229,138 | 303,025,374,511 | -0.03 | -0.97 | +3.02 |
| Asia | 51,596,469,920 | 51,709,890,113 | -0.22 | +3.79 | +0.82 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 4,690,679,207,108 | 4,678,740,636,791 | +0.26 | +0.70 | +0.43 |
| Americas | 3,407,959,926,547 | 3,397,119,365,717 | +0.32 | +0.58 | +0.78 |
| EMEA | 1,063,504,172,413 | 1,063,854,829,103 | -0.03 | -0.81 | -2.27 |
| Asia | 219,215,108,148 | 217,766,441,971 | +0.67 | +11.00 | +9.36 |

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