DataLend Daily Equity Market Update

DATALEND

13 September 2023

DL50 Index

The DataLend Target 50 tracks the 50 most hard to borrow equities based on Total Borrow Cost (Fees & Loan Value)

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	34.51	39.99	-13.70	-26.34	-67.67
Americas	27.53	29.10	-5.39	-31.59	-72.16
EMEA	4.46	4.49	-0.80	-7.40	-15.76
Asia	12.10	16.05	-24.64	+10.46	-0.28

Fees (bps)

The average fee paid to lenders by borrowers

Uti	lization	(%)
		v /

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	54.66	55.01	-0.65	-9.73	-31.02
Americas	43.67	44.24	-1.29	-13.95	-46.21
EMEA	39.49	39.75	-0.67	-3.82	-9.03
Asia	94.64	94.49	+0.17	-7.78	-5.89

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.61	4.52	+0.09	+0.23	+0.27
Americas	3.87	3.78	+0.08	+0.13	+0.06
EMEA	4.86	4.78	+0.08	+0.21	+0.09
Asia	9.35	9.22	+0.14	+0.90	+1.92

Loan Values (USD)

The total notional value of securities being borrowed

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,087,816,021,149	1,077,935,652,110	+0.92	+3.52	+5.36
Americas	691,496,137,757	684,271,679,993	+1.06	+1.74	+0.93
EMEA	149,639,907,448	149,228,237,535	+0.28	+2.80	-2.34
Asia	246,679,975,944	244,435,734,581	+0.92	+9.35	+27.08

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,600,431,701,071	23,858,919,198,326	-1.08	-1.57	-0.87
Americas	17,886,273,497,342	18,088,104,695,219	-1.12	-1.63	-0.55
EMEA	3,076,528,289,249	3,118,840,955,376	-1.36	-1.55	-4.17
Asia	2,637,629,914,480	2,651,973,547,731	-0.54	-1.21	+1.01

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	80,572,453,082	76,365,455,242	+5.51	+22.36	+27.80
Materials	71,348,098,336	68,589,373,620	+4.02	+9.57	+23.51
Communication Services	55,947,604,566	54,900,647,921	+1.91	+2.39	+13.26
Utilities	22,795,402,642	22,469,019,095	+1.45	+0.24	-3.34
Real Estate	43,958,264,659	43,544,570,132	+0.95	+0.84	+0.03
Information Technology	136,216,233,830	135,188,592,721	+0.76	+1.60	+11.60
Financials	178,237,229,157	177,383,529,558	+0.48	+2.80	+4.12
Consumer Discretionary	144,008,362,039	143,508,479,784	+0.35	+2.99	+5.80
Industrials	144,264,662,270	144,096,665,699	+0.12	+0.94	+4.66
Consumer Staples	50,893,958,680	50,863,434,867	+0.06	+2.37	-7.66
Health Care	91,500,534,746	92,141,918,691	-0.70	+1.48	-15.82

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