

DataLend Daily Equity Market Update

13 December 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	55.10	56.57	-2.60	-4.48	-13.86
Americas	52.22	52.38	-0.31	+0.97	-13.07
EMEA	3.72	3.67	+1.24	-25.47	-16.55
Asia	7.24	9.28	-21.96	-25.70	-15.12

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	59.92	59.90	+0.02	+0.08	-7.87
Americas	54.79	54.18	+1.12	+3.37	-9.10
EMEA	38.75	38.83	-0.20	-7.05	-4.92
Asia	94.93	97.20	-2.33	-5.16	-7.53

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,041,725,036,182	1,035,597,165,839	+0.59	-0.27	+1.49
Americas	709,754,637,699	702,301,114,042	+1.06	+0.29	+2.88
EMEA	142,107,085,732	144,066,584,779	-1.36	-4.48	-6.21
Asia	189,863,312,751	189,229,467,017	+0.33	+0.98	+2.60

Sector Analysis

Loan Values across each sector

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
136,331,783,125	132,849,478,459	+2.62	+3.31	+4.94
42,941,640,935	42,418,173,635	+1.23	+0.52	+7.30
23,357,760,925	23,083,878,612	+1.19	-1.42	-13.29
88,987,300,629	88,320,711,180	+0.75	+0.95	+4.39
139,113,597,668	139,189,399,856	-0.05	-1.20	-0.10
50,476,705,905	50,506,954,267	-0.06	+2.90	+5.08
174,572,541,596	174,773,125,875	-0.11	-0.70	+0.02
143,934,238,783	144,571,605,829	-0.44	-2.05	+2.51
58,061,299,819	58,369,971,031	-0.53	-0.98	-3.57
48,526,112,118	49,175,539,060	-1.32	-1.69	+0.74
66,177,673,624	67,357,905,947	-1.75	-7.27	-1.57
	136,331,783,125 42,941,640,935 23,357,760,925 88,987,300,629 139,113,597,668 50,476,705,905 174,572,541,596 143,934,238,783 58,061,299,819 48,526,112,118	136,331,783,125 132,849,478,459 42,941,640,935 42,418,173,635 23,357,760,925 23,083,878,612 88,987,300,629 88,320,711,180 139,113,597,668 139,189,399,856 50,476,705,905 50,506,954,267 174,572,541,596 174,773,125,875 143,934,238,783 144,571,605,829 58,061,299,819 58,369,971,031 48,526,112,118 49,175,539,060	136,331,783,125 132,849,478,459 +2.62 42,941,640,935 42,418,173,635 +1.23 23,357,760,925 23,083,878,612 +1.19 88,987,300,629 88,320,711,180 +0.75 139,113,597,668 139,189,399,856 -0.05 50,476,705,905 50,506,954,267 -0.06 174,572,541,596 174,773,125,875 -0.11 143,934,238,783 144,571,605,829 -0.44 58,061,299,819 58,369,971,031 -0.53 48,526,112,118 49,175,539,060 -1.32	136,331,783,125 132,849,478,459 +2.62 +3.31 42,941,640,935 42,418,173,635 +1.23 +0.52 23,357,760,925 23,083,878,612 +1.19 -1.42 88,987,300,629 88,320,711,180 +0.75 +0.95 139,113,597,668 139,189,399,856 -0.05 -1.20 50,476,705,905 50,506,954,267 -0.06 +2.90 174,572,541,596 174,773,125,875 -0.11 -0.70 143,934,238,783 144,571,605,829 -0.44 -2.05 58,061,299,819 58,369,971,031 -0.53 -0.98 48,526,112,118 49,175,539,060 -1.32 -1.69

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.20	4.19	+0.01	-0.06	-0.09
Americas	3.75	3.73	+0.02	-0.04	-0.05
EMEA	4.39	4.44	-0.05	-0.23	-0.42
Asia	7.20	7.17	+0.03	+0.09	+0.13

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	24,815,303,059,758	24,713,121,313,290	+0.41	+1.15	+3.57
Americas	18,941,243,123,349	18,832,672,778,618	+0.58	+1.47	+4.12
EMEA	3,238,267,240,997	3,242,414,539,176	-0.13	+0.42	+2.71
Asia	2,635,792,695,412	2,638,033,995,497	-0.08	-0.25	+0.80

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