

DataLend Daily Equity Market Update

01 January 2024

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	52.46	56.74	-7.53	-4.24	-6.73
Americas	49.67	54.03	-8.07	-5.29	-2.34
EMEA	3.81	3.84	-0.58	-5.15	-22.26
Asia	6.96	7.18	-3.08	-1.43	-24.98

Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
58.45	59.36	-1.52	-0.28	-0.62
53.22	54.49	-2.33	-1.49	+2.80
39.89	39.91	-0.06	+1.07	-2.12
89.61	90.58	-1.07	+1.32	-9.62
	58.45 53.22 39.89	58.45 59.36 53.22 54.49 39.89 39.91	58.45 59.36 -1.52 53.22 54.49 -2.33 39.89 39.91 -0.06	58.45 59.36 -1.52 -0.28 53.22 54.49 -2.33 -1.49 39.89 39.91 -0.06 +1.07

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,059,720,747,114	1,076,649,666,860	-1.57	-0.70	-0.54
Americas	728,844,126,630	746,462,948,702	-2.36	+0.16	+0.99
EMEA	130,668,148,747	131,864,654,923	-0.91	-5.67	-13.13
Asia	200,208,471,736	198,322,063,235	+0.95	-0.40	+3.53

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	50,746,525,163	51,130,762,279	-0.75	+0.14	-2.46
Materials	63,275,102,181	63,882,067,847	-0.95	+0.80	+3.36
Energy	67,284,605,130	68,000,411,217	-1.05	+1.86	-4.26
Industrials	141,638,592,830	143,376,359,001	-1.21	-1.45	-0.56
Consumer Discretionary	141,062,806,805	142,809,417,043	-1.22	-2.63	-5.41
Financials	181,679,755,970	184,257,205,638	-1.40	+0.09	+1.04
Information Technology	136,946,493,127	139,029,595,865	-1.50	-3.10	+2.22
Communication Services	47,591,682,287	48,328,863,900	-1.53	-3.27	-4.31
Utilities	25,269,245,661	25,728,041,784	-1.78	+8.54	+4.32
Health Care	97,854,768,152	99,680,283,342	-1.83	+2.10	+9.00
Real Estate	46,842,812,729	47,915,592,576	-2.24	+7.75	+7.21

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.11	4.17	-0.06	-0.08	-0.22
Americas	3.70	3.78	-0.09	-0.04	-0.15
EMEA	3.90	3.93	-0.04	-0.26	-0.79
Asia	7.30	7.25	+0.05	-0.17	-0.03

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	25,798,989,686,433	25,810,118,111,444	-0.04	+1.32	+4.79
Americas	19,701,096,711,235	19,721,966,365,245	-0.11	+1.36	+4.98
EMEA	3,354,674,709,321	3,353,680,626,839	+0.03	+0.60	+4.39
Asia	2,743,218,265,877	2,734,471,119,360	+0.32	+1.89	+3.95

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