

DataLend Daily Equity Market Update

06 September 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	64.60	66.76	-3.23	-8.93	-4.70
Americas	61.69	63.71	-3.18	-8.91	-2.26
EMEA	5.71	5.50	+3.64	-4.71	-13.32
Asia	6.60	7.02	-5.92	-3.65	-14.12

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	61.63	62.22	-0.95	-6.16	-6.01
Americas	57.90	59.20	-2.20	-6.82	-6.87
EMEA	40.65	40.04	+1.54	-3.11	-6.90
Asia	89.16	88.28	+1.00	-6.04	-6.90

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,075,648,933,459	1,069,114,558,839	+0.61	-2.12	+5.21
Americas	702,742,522,270	700,322,039,973	+0.35	-4.42	+2.80
EMEA	157,631,207,522	155,362,033,803	+1.46	+3.92	+3.92
Asia	215,275,203,667	213,430,485,063	+0.86	+1.54	+15.08

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	65,036,554,836	60,176,962,826	+8.08	+6.95	+15.65
Consumer Discretionary	141,395,560,407	139,957,018,229	+1.03	-5.65	+3.04
Industrials	150,911,141,830	149,748,849,844	+0.78	-0.39	+8.40
Financials	155,184,799,279	154,248,217,574	+0.61	+1.26	+7.34
Consumer Staples	56,294,501,145	55,971,688,679	+0.58	-3.23	+5.27
Utilities	32,505,686,955	32,380,137,083	+0.39	-2.34	+4.20
Energy	69,601,337,959	69,487,772,317	+0.16	-0.76	+9.17
Health Care	99,932,968,766	100,229,592,112	-0.30	-3.33	+4.61
Materials	56,708,234,676	56,996,190,625	-0.51	-9.62	-1.96
Information Technology	131,731,778,527	132,710,847,595	-0.74	-2.22	+4.72
Real Estate	42,621,096,289	43,193,541,649	-1.33	-8.60	-0.68

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.78	3.73	+0.05	+0.01	+0.07
Americas	3.19	3.16	+0.04	-0.07	+0.01
EMEA	4.44	4.36	+0.08	+0.27	-0.00
Asia	7.48	7.43	+0.05	+0.28	+0.53

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28,429,228,802,516	28,626,240,986,307	-0.69	-2.29	+3.20
Americas	22,002,647,869,115	22,189,486,109,760	-0.84	-2.27	+2.62
EMEA	3,547,430,752,565	3,563,491,333,466	-0.45	-2.44	+3.93
Asia	2,879,150,180,835	2,873,263,543,081	+0.20	-2.26	+6.85

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