

DataLend Daily Equity Market Update

17 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	39.11	37.92	+3.15	-0.23	-39.79
Americas	36.57	35.40	+3.31	+1.23	-40.24
EMEA	5.49	5.32	+3.08	-0.78	-6.89
Asia	6.90	6.50	+6.20	+3.59	-2.79

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	52.54	51.84	+1.36	-1.30	-18.63
Americas	44.80	44.14	+1.49	-1.08	-25.64
EMEA	38.89	39.54	-1.64	-3.45	-5.18
Asia	85.63	85.21	+0.50	-3.04	-13.38

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,125,033,998,190	1,131,053,343,553	-0.53	+4.04	+5.05
Americas	720,247,529,166	732,982,054,291	-1.74	+1.56	+0.45
EMEA	167,165,389,711	167,230,578,698	-0.04	+8.24	+7.11
Asia	237,621,079,314	230,840,710,564	+2.94	+9.13	+20.10

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Information Technology	139,679,382,498	137,001,231,678	+1.95	+6.90	+2.72
Industrials	159,196,451,531	157,491,843,986	+1.08	+6.17	+7.35
Consumer Discretionary	147,495,352,937	146,307,050,142	+0.81	+5.36	-0.17
Financials	163,692,743,616	163,752,757,755	-0.04	+4.26	+10.19
Communication Services	60,201,343,572	60,493,609,869	-0.48	-4.40	+2.62
Utilities	34,345,761,376	34,551,048,053	-0.59	+2.03	-8.60
Health Care	103,124,552,756	104,350,093,822	-1.17	+2.73	+3.95
Real Estate	47,069,887,469	47,702,575,238	-1.33	+5.13	+15.07
Consumer Staples	55,174,259,749	56,413,476,300	-2.20	-0.57	-0.60
Materials	62,591,006,473	64,204,016,047	-2.51	+11.41	+6.96
Energy	74,292,027,089	81,395,437,922	-8.73	+0.71	+15.85

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.84	3.86	-0.03	+0.02	+0.15
Americas	3.16	3.22	-0.06	-0.07	-0.02
EMEA	4.63	4.63	-0.00	+0.24	+0.27
Asia	8.15	7.90	+0.24	+0.52	+1.33

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29,332,861,724,881	29,275,807,646,937	+0.19	+3.58	+0.99
Americas	22,806,009,254,889	22,744,717,061,474	+0.27	+3.93	+1.07
EMEA	3,610,258,669,577	3,610,479,968,267	-0.01	+2.54	+0.89
Asia	2,916,593,800,416	2,920,610,617,196	-0.14	+2.18	+0.51

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