DataLend Daily Equity Market Update

DATALEND

20 December 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	33.95	30.39	+11.70	+22.57	-31.35
Americas	31.01	27.78	+11.65	+28.15	-18.97
EMEA	3.21	3.35	-4.20	-10.15	-68.76
Asia	8.17	7.51	+8.86	-4.59	-11.24

Fees (bps)

The average fee paid to lenders by borrowers

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	52.37	52.34	+0.06	-2.13	-8.06
Americas	42.04	41.71	+0.78	-2.05	-9.98
EMEA	38.95	39.18	-0.60	-10.55	-17.61
Asia	105.89	105.63	+0.24	+0.29	-3.26

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.66	3.55	+0.11	+0.16	+0.10
Americas	3.23	3.10	+0.13	+0.15	+0.20
EMEA	4.28	4.30	-0.02	+0.14	-0.92
Asia	6.45	6.36	+0.09	+0.25	+0.35

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	1,093,733,700,201	1,065,160,459,354	+2.68	+0.50	+0.47
Americas	767,985,771,532	737,651,631,953	+4.11	+0.58	+3.79
EMEA	141,909,259,866	144,766,877,499	-1.97	-0.18	-17.60
Asia	183,838,668,804	182,741,949,903	+0.60	+0.70	+4.18

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29,917,444,564,780	30,017,345,565,415	-0.33	-3.88	-2.20
Americas	23,748,996,760,462	23,776,012,849,289	-0.11	-4.01	-2.58
EMEA	3,318,329,949,993	3,368,495,826,676	-1.49	-3.50	+0.05
Asia	2,850,117,854,325	2,872,836,889,451	-0.79	-3.24	-1.53

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	64,139,520,738	57,720,357,537	+11.12	+12.56	+16.04
Health Care	90,413,801,671	87,457,895,092	+3.38	-1.36	-1.34
Industrials	142,337,246,188	139,119,943,394	+2.31	+0.60	+1.79
Consumer Discretionary	142,911,382,622	140,205,350,009	+1.93	+0.42	+7.76
Information Technology	163,385,968,383	161,119,805,152	+1.41	+2.39	+8.13
Materials	53,768,023,790	53,043,134,594	+1.37	-3.10	-6.86
Utilities	32,542,147,312	32,133,504,730	+1.27	-1.59	-38.88
Financials	148,579,697,499	147,081,239,673	+1.02	-0.38	-6.81
Energy	69,269,562,628	68,847,163,496	+0.61	-15.57	-3.79
Communication Services	57,564,280,311	57,496,817,239	+0.12	-5.51	-0.16
Real Estate	35,428,170,818	35,399,700,766	+0.08	-6.76	-6.94

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