

DataLend Daily Equity Market Update

28 October 2022

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	45.32	45.63	-0.67	+4.25	-8.51
Americas	39.09	39.44	-0.88	+4.28	-11.70
EMEA	8.41	8.14	+3.26	+14.78	+19.36
Asia	9.09	9.15	-0.71	-0.79	-3.94

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	55.54	56.17	-1.12	-1.34	-7.88
Americas	51.77	52.72	-1.80	-2.98	-12.86
EMEA	41.22	40.53	+1.69	+2.30	+1.47
Asia	92.08	93.11	-1.10	+2.38	+15.07

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,087,847,578,749	1,086,154,586,370	+0.16	+4.28	-4.49
Americas	702,666,821,292	696,992,867,959	+0.81	+5.16	-0.88
EMEA	224,732,766,215	227,790,786,846	-1.34	+4.65	+12.60
Asia	160,447,991,242	161,370,931,564	-0.57	+0.09	-30.38

Sector Analysis

Loan Values across each sector

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
32,325,854,518	29,877,290,892	+8.20	+17.80	+4.03
41,709,393,707	40,232,622,296	+3.67	+10.92	-6.13
132,066,510,847	128,761,599,310	+2.57	+6.33	-0.56
66,745,079,560	66,364,914,589	+0.57	+0.72	-14.69
178,067,688,007	177,263,568,311	+0.45	+4.82	-0.88
150,488,203,040	150,310,575,712	+0.12	+4.46	-1.94
57,946,317,338	58,184,331,759	-0.41	+3.40	-10.87
142,999,962,441	144,334,218,294	-0.92	+4.02	-2.95
97,872,752,457	98,965,805,339	-1.10	+3.17	-3.80
55,295,625,602	55,986,515,811	-1.23	+1.96	-7.05
65,320,377,661	66,512,987,972	-1.79	+3.85	-5.48
	32,325,854,518 41,709,393,707 132,066,510,847 66,745,079,560 178,067,688,007 150,488,203,040 57,946,317,338 142,999,962,441 97,872,752,457 55,295,625,602	32,325,854,518 29,877,290,892 41,709,393,707 40,232,622,296 132,066,510,847 128,761,599,310 66,745,079,560 66,364,914,589 178,067,688,007 177,263,568,311 150,488,203,040 150,310,575,712 57,946,317,338 58,184,331,759 142,999,962,441 144,334,218,294 97,872,752,457 98,965,805,339 55,295,625,602 55,986,515,811	32,325,854,518 29,877,290,892 +8.20 41,709,393,707 40,232,622,296 +3.67 132,066,510,847 128,761,599,310 +2.57 66,745,079,560 66,364,914,589 +0.57 178,067,688,007 177,263,568,311 +0.45 150,488,203,040 150,310,575,712 +0.12 57,946,317,338 58,184,331,759 -0.41 142,999,962,441 144,334,218,294 -0.92 97,872,752,457 98,965,805,339 -1.10 55,295,625,602 55,986,515,811 -1.23	32,325,854,518 29,877,290,892 +8.20 +17.80 41,709,393,707 40,232,622,296 +3.67 +10.92 132,066,510,847 128,761,599,310 +2.57 +6.33 66,745,079,560 66,364,914,589 +0.57 +0.72 178,067,688,007 177,263,568,311 +0.45 +4.82 150,488,203,040 150,310,575,712 +0.12 +4.46 57,946,317,338 58,184,331,759 -0.41 +3.40 142,999,962,441 144,334,218,294 -0.92 +4.02 97,872,752,457 98,965,805,339 -1.10 +3.17 55,295,625,602 55,986,515,811 -1.23 +1.96

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.53	6.51	+0.03	+0.06	-0.67
Americas	5.88	5.84	+0.04	+0.09	-0.40
EMEA	8.52	8.54	-0.02	+0.02	+0.32
Asia	7.80	7.71	+0.09	+0.02	-3.21

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,648,884,499,495	16,697,224,500,823	-0.29	+3.28	+5.29
Americas	11,953,144,899,739	11,936,864,096,531	+0.14	+3.64	+5.93
EMEA	2,639,041,568,837	2,667,216,715,110	-1.06	+4.41	+8.33
Asia	2,056,698,030,918	2,093,143,689,182	-1.74	-0.11	-1.73

THE INFORMATION CONTAINED HERRIN IS PROPRIETARY TO DATALEINO, AND SELECT HIND PARTIES, MAY NOT BE COPIED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF DATALEINO, BY TO CONSTITUTE INVESTMENT ADVICE BY DATALEINO, OR MAY REPRESENTATIVE THEREOF, IS NOT VARIBANITED TO BE ACCUMANT.
COMPRETED BY THE PROVINCE OF OR RECOMMENDION, OR ANY PREFINICAL ORDINARY OF THE PROVINCE OF THE PROPRIET AND THE PROVINCE OF THE PROVINCE OF THE PROVINCE OF THE PROPRIET AND THE PROVINCE OF THE PROVINCE OF THE PROPRIET AND THE PROVINCE OF THE PROVINCE OF THE PROPRIET AND THE PROPRIET AND THE PROPRIET AND THE PROVINCE OF THE PROPRIET AND THE PROVINCE OF THE PROPRIET AND THE PROPRIET AND THE PROPRIET AND THE PROVINCE OF THE PROPRIET AND T