

DataLend Daily Equity Market Update

16 October 2023

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	43.72	41.50	+5.35	+7.53	+8.60
Americas	35.31	32.75	+7.82	+15.96	+24.30
EMEA	4.08	3.96	+3.16	-3.73	-9.27
Asia	13.52	14.12	-4.26	-14.82	-20.07

Fees (bps)

The average fee paid to lenders by borrowers

		Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
EMEA 43.47 39.93 +8.86 +9.63 +12.98	Global	59.17	58.78	+0.67	+1.03	+8.42
	Americas	49.39	49.42	-0.06	+0.44	+13.92
Asia 103.97 103.14 +0.80 +4.60 +8.29	EMEA	43.47	39.93	+8.86	+9.63	+12.98
	Asia	103.97	103.14	+0.80	+4.60	+8.29

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,002,678,175,014	1,005,327,252,634	-0.26	-3.62	-11.39
Americas	664,932,845,479	661,244,156,336	+0.56	-1.46	-7.33
EMEA	142,592,180,406	143,613,704,967	-0.71	-0.75	-9.87
Asia	195,153,149,129	200,469,391,331	-2.65	-12.04	-23.71

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	59,380,182,267	58,294,233,370	+1.86	+0.28	-26.21
Consumer Staples	45,740,029,161	45,224,896,187	+1.14	-6.85	-11.65
Health Care	86,361,997,338	85,705,169,141	+0.77	-3.04	-11.06
Utilities	22,800,861,703	22,661,678,778	+0.61	+1.61	-3.14
Real Estate	38,930,808,793	38,774,689,202	+0.40	-2.84	-16.62
Financials	174,585,221,427	175,104,958,932	-0.30	-6.02	-5.87
Materials	58,651,661,476	58,926,507,623	-0.47	-2.28	-18.92
Consumer Discretionary	135,970,974,221	136,734,113,553	-0.56	-3.21	-11.04
Information Technology	131,509,119,227	132,304,889,419	-0.60	-1.36	-5.52
Industrials	130,527,829,117	131,925,549,356	-1.06	-2.56	-13.23
Communication Services	48,255,710,320	48,824,360,436	-1.16	-7.05	-16.38

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.33	4.34	-0.01	-0.20	-0.49
Americas	3.77	3.76	+0.01	-0.09	-0.31
EMEA	4.71	4.72	-0.01	-0.07	-0.21
Asia	7.83	7.95	-0.11	-1.06	-1.78

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,133,640,806,312	23,143,980,251,868	-0.04	+0.77	-1.37
Americas	17,617,113,204,922	17,579,172,856,798	+0.22	+0.90	+0.19
EMEA	3,025,491,916,448	3,042,334,008,770	-0.55	+0.77	-5.76
Asia	2,491,035,684,942	2,522,473,386,300	-1.25	-0.15	-6.39

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