

# **DataLend Daily Equity Market Update**

20 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	41.95	42.55	-1.40	+1.09	+6.40
Americas	34.25	34.60	-1.01	+4.59	+21.47
EMEA	3.87	3.91	-1.15	-2.25	-8.23
Asia	12.94	13.20	-1.99	-8.35	-21.96

### Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
58.29	58.00	+0.50	-0.83	+1.03
49.20	48.87	+0.67	-0.45	+4.32
39.85	38.76	+2.80	-0.22	-0.58
105.77	105.92	-0.15	+2.55	+11.34
	58.29 49.20 39.85	58.29 58.00 49.20 48.87 39.85 38.76	58.29 58.00 +0.50   49.20 48.87 +0.67   39.85 38.76 +2.80	58.29 58.00 +0.50 -0.83   49.20 48.87 +0.67 -0.45   39.85 38.76 +2.80 -0.22

### Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	988,089,449,610	998,039,029,080	-1.00	-1.71	-8.23
Americas	663,977,620,267	668,508,193,854	-0.68	+0.41	+0.34
EMEA	141,851,043,632	144,257,370,445	-1.67	-1.23	-8.43
Asia	182,260,785,711	185,273,464,780	-1.63	-9.08	-29.93

# **Sector Analysis**

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	63,213,427,314	62,837,841,253	+0.60	+8.44	-7.74
Health Care	84,115,450,151	83,788,843,313	+0.39	-1.85	-8.94
Consumer Staples	44,876,448,183	44,999,122,873	-0.27	-0.77	-14.54
Industrials	125,512,683,449	126,305,255,659	-0.63	-4.86	-13.01
Financials	170,800,219,520	172,156,840,157	-0.79	-2.46	-8.52
Utilities	22,184,447,160	22,410,931,085	-1.01	-2.11	-4.75
Consumer Discretionary	134,518,173,793	136,570,792,066	-1.50	-1.62	-8.54
Materials	57,290,589,004	58,261,652,891	-1.67	-2.78	-14.72
Communication Services	48,428,692,398	49,266,145,144	-1.70	-0.81	-9.87
Real Estate	37,870,864,667	38,640,578,915	-1.99	-2.33	-11.33
Information Technology	129,056,518,035	132,148,293,397	-2.34	-2.46	-2.15

### **Utilization (%)**

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

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.33	4.34	-0.01	-0.01	-0.37
Americas	3.82	3.81	+0.01	+0.06	-0.04
EMEA	4.76	4.79	-0.04	+0.04	-0.13
Asia	7.41	7.50	-0.09	-0.54	-2.56

# Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,810,434,860,567	23,009,030,610,621	-0.86	-1.44	-0.50
Americas	17,369,625,693,567	17,530,549,182,876	-0.92	-1.19	+1.29
EMEA	2,981,439,396,552	3,009,307,843,373	-0.93	-2.00	-5.84
Asia	2,459,369,770,449	2,469,173,584,371	-0.40	-2.50	-5.75

THE INFORMATION CONTAINED HERRIN'S PROPRIETARY TO DATALEND AND SELECT THIRD PARTIES, MAY NOT BE COPIED OR DISTRIBUTED WITHOUT THE EXPRESS CONSIST OF DATALEND, SHALL NOT CONSTITUTE INVESTMENT ADMIC BY CHALLEND, OR ANY REPRESENTATIVE THEREOF, IS NOT WARRANTED TO BE ACCURATED AS DATALEND MANNING FOR CAST, SPECIAL PROPRESS OR A CITY. BETWEEN THE DATALEND OR ANY DATALEND AS DATALEND AS DATALEND MANNING FOR CAST, SPECIAL PROPRIET OR RETURNED FOR THE DATALEND OR NOT REPRESENTATIVE THEREOF, SHALL BE AN ADVISION OR A FOLICANY OR AREDER OF THIS REPORT. DATALEND IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR COMPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE INFORMATION CONTAINED HEREIN, AND ADMITT OR SET OF THE REPORT OF THE SET OF THE SET