# DataLend Daily Equity Market Update

DATALEND

26 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	43.39	42.05	+3.18	+1.98	-4.12
Americas	36.05	33.94	+6.21	+4.18	+3.46
EMEA	3.70	3.76	-1.62	-5.37	-13.00
Asia	12.93	13.51	-4.27	-2.04	-19.70

# Fees (bps)

The average fee paid to lenders by borrowers

		10/1	<u>۱</u>
1171	lization	<b>U</b> /_	
ULI		/0	

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	63.49	60.68	+4.62	+9.46	+5.09
Americas	55.67	52.64	+5.76	+13.91	+8.71
EMEA	46.79	39.58	+18.23	+20.72	+15.29
Asia	106.78	108.14	-1.26	+0.81	+11.15

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.46	4.43	+0.03	+0.13	-0.29
Americas	3.98	3.94	+0.03	+0.17	+0.03
EMEA	4.90	4.89	+0.01	+0.11	+0.13
Asia	7.31	7.29	+0.02	-0.19	-2.90

# 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	995,649,541,882	1,001,703,494,236	-0.60	-0.24	-8.11
Americas	674,105,991,606	677,934,916,441	-0.56	+0.84	-0.55
EMEA	144,212,389,609	144,611,775,646	-0.28	-0.03	-2.77
Asia	177,331,160,666	179,156,802,150	-1.02	-4.29	-31.08

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,309,491,140,382	22,599,273,746,700	-1.28	-3.04	-2.08
Americas	16,940,006,235,631	17,184,791,405,716	-1.42	-3.37	-1.23
EMEA	2,943,145,103,576	2,957,365,750,906	-0.48	-2.20	-5.40
Asia	2,426,339,801,175	2,457,116,590,077	-1.25	-1.73	-3.76

# **Sector Analysis**

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Industrials	130,503,865,028	125,054,640,734	+4.36	+3.32	-9.66
Financials	189,062,320,946	185,516,705,939	+1.91	+9.82	-1.10
Consumer Staples	44,079,510,442	44,582,923,121	-1.13	-2.04	-13.43
Energy	61,421,068,949	62,209,136,908	-1.27	-2.27	-14.98
Utilities	21,534,063,549	21,856,145,128	-1.47	-3.91	-11.04
Consumer Discretionary	135,136,590,333	137,502,441,303	-1.72	-1.05	-5.46
Materials	56,597,131,083	57,632,950,269	-1.80	-2.86	-13.61
Real Estate	37,322,915,951	38,182,138,450	-2.25	-3.41	-16.35
Communication Services	47,695,179,891	49,068,302,641	-2.80	-3.19	-10.79
Health Care	79,108,263,372	81,806,523,914	-3.30	-5.59	-14.33
Information Technology	121,832,542,724	126,860,319,947	-3.96	-7.81	-7.35

THE INFOMATION CONTAINED HEERIN S PROPERTARY TO BATALESD AND SELECT THEO PARTES, KAN HOT BE COPIED ON DISTINGUITHE EXPRESS CONSENT OF DATALESD, SMAL NOT CONSTTUTE INVESTMENT ADVICE BY DATALESD AND SELECT THEORY STRUCTURE COPIED ON DISTINGUITHE CONTROL THE CONTROL OF DATALESD AND ADDISLICENT REPORTS ADDISLING AND REPRESSANCESS OF AND ADDISLICENT REPORTS ADDISLING AND REPRESSANCESS OF AND ADDISLICENT REPORTS ADDISLING AND REPRESSANCESS OF AND ADDISLICENT REPORTS ADDISLING AND REPORTS ADDISLING ADDISLING

© 2023 EquiLend Holdings LLC. Proprietary and Confidential. For discussion purposes only.