

DataLend Daily Equity Market Update

03 November 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	50.56	47.40	+6.66	+17.22	+21.45
Americas	43.09	40.28	+6.97	+19.35	+35.98
EMEA	3.94	3.58	+9.97	+3.27	-7.05
Asia	12.90	12.77	+1.00	+5.35	-17.26

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	61.63	62.14	-0.82	+1.98	+4.42
Americas	54.71	55.51	-1.44	+3.65	+9.02
EMEA	38.48	37.99	+1.28	-2.02	-1.71
Asia	104.45	104.48	-0.03	-1.61	+6.11

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,005,613,748,487	989,415,208,903	+1.64	+1.61	-3.57
Americas	666,610,663,418	657,527,345,935	+1.38	-0.33	-0.86
EMEA	150,127,010,747	145,832,068,046	+2.95	+5.08	+2.75
Asia	188,876,074,322	186,055,794,921	+1.52	+6.11	-15.82

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Industrials	134,946,296,376	129,794,430,720	+3.97	+3.70	+0.83
Communication Services	48,142,568,887	46,589,771,628	+3.33	+3.07	-7.90
Consumer Discretionary	138,425,383,141	135,002,927,095	+2.54	+2.72	-1.69
Consumer Staples	47,498,908,182	46,418,973,222	+2.33	+7.24	-4.84
Real Estate	40,334,407,247	39,572,341,639	+1.93	+3.00	+0.77
Materials	59,701,594,754	58,583,831,461	+1.91	+3.56	+0.20
Information Technology	124,400,666,623	122,251,894,179	+1.76	+2.07	-7.13
Energy	63,111,507,120	62,032,981,037	+1.74	+1.13	+6.68
Financials	170,940,625,393	170,199,819,978	+0.44	-3.98	-8.11
Health Care	83,463,765,004	83,137,938,863	+0.39	+4.37	-6.71
Utilities	23,558,420,753	23,636,220,394	-0.33	+6.11	+4.85

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.37	4.37	-0.00	-0.10	-0.21
Americas	3.82	3.83	-0.01	-0.17	-0.13
EMEA	4.98	4.95	+0.03	+0.08	+0.45
Asia	7.41	7.41	+0.01	+0.17	-1.56

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,024,266,190,119	22,638,511,300,447	+1.70	+3.89	+1.16
Americas	17,461,667,286,874	17,178,129,977,101	+1.65	+4.01	+2.51
EMEA	3,014,638,142,888	2,947,989,740,395	+2.26	+3.42	-6.50
Asia	2,547,960,760,357	2,512,391,582,951	+1.42	+3.63	+1.88

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