

# **DataLend Daily Equity Market Update**

17 November 2023

#### **DL50 Index**

The DataLend Target 50 tracks the 50 most hard to borrow equities based on Total Borrow Cost (Fees & Loan Value)

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	53.83	54.88	-1.91	+7.70	+28.31
Americas	49.97	50.81	-1.64	+8.39	+45.89
EMEA	4.53	4.45	+1.66	+3.79	+17.14
Asia	8.27	8.80	-6.04	+2.15	-36.11

### Fees (bps)

The average fee paid to lenders by borrowers

60.40	61.00	-0.98	+0.58	+3.63
54.03	54.95	-1.69	+1.96	+9.81
39.53	39.46	+0.18	+0.92	-0.78
100.61	101.20	-0.58	-3.28	-4.88
	54.03 39.53	54.03 54.95   39.53 39.46	54.03 54.95 -1.69   39.53 39.46 +0.18	54.03 54.95 -1.69 +1.96   39.53 39.46 +0.18 +0.92

### Loan Values (USD)

The total notional value of securities being borrowed

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,023,475,821,673	1,029,791,680,932	-0.61	+2.16	+3.58
Americas	684,682,412,924	692,362,188,665	-1.11	+1.04	+3.12
EMEA	151,526,479,963	151,882,043,099	-0.23	+3.85	+6.82
Asia	187,266,928,787	185,547,449,168	+0.93	+5.03	+2.75

# **Sector Analysis**

Loan Values across each sector

Sector	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	47,920,943,966	47,284,961,118	+1.35	+4.68	+6.78
Industrials	139,065,963,037	137,934,593,373	+0.82	+1.55	+10.80
Real Estate	39,964,456,782	39,712,134,276	+0.64	+6.53	+5.53
Materials	59,345,913,382	59,156,791,227	+0.32	+0.18	+3.59
Health Care	85,195,403,296	85,064,832,840	+0.15	+0.74	+1.28
Consumer Discretionary	143,265,244,351	143,841,271,800	-0.40	+5.32	+6.50
Financials	175,347,220,919	176,080,905,300	-0.42	+2.99	+2.66
Utilities	29,337,596,597	29,560,708,953	-0.75	+18.42	+32.24
Information Technology	128,870,367,597	130,629,198,272	-1.35	+1.74	-0.15
Communication Services	47,557,567,669	48,300,612,138	-1.54	-2.52	-1.80
Energy	60,629,915,248	64,573,764,749	-6.11	-4.25	-4.10

### **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.26	4.29	-0.03	-0.07	-0.07
Americas	3.75	3.80	-0.04	-0.11	-0.07
EMEA	4.82	4.80	+0.02	+0.02	+0.07
Asia	7.13	7.10	+0.03	+0.10	-0.28

# Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	24,009,039,433,227	24,006,181,828,729	+0.01	+3.85	+5.26
Americas	18,241,898,566,344	18,229,975,685,829	+0.07	+3.97	+5.03
EMEA	3,141,057,155,176	3,162,349,167,908	-0.67	+3.38	+5.36
Asia	2,626,083,711,707	2,613,856,974,991	+0.47	+3.60	+6.78

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