# DataLend Daily Equity Market Update

DATALEND

23 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	51.88	53.73	-3.44	-5.45	+19.58
Americas	47.15	49.31	-4.38	-7.20	+30.79
EMEA	4.61	4.52	+2.08	+3.56	+24.65
Asia	9.49	9.10	+4.29	+7.83	-26.65

# Fees (bps)

The average fee paid to lenders by borrowers

Utilization	(%)
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The ratio of On Loan Value and Lendable Value expressed as a percentage

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	136.73	139.22	-1.79	+124.15	+115.38
Americas	168.65	172.30	-2.12	+206.89	+202.96
EMEA	43.42	42.04	+3.29	+10.03	-7.20
Asia	102.40	101.03	+1.36	+1.19	-4.10

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.24	4.25	-0.01	-0.05	-0.22
Americas	3.67	3.71	-0.04	-0.12	-0.31
EMEA	5.06	4.97	+0.10	+0.26	+0.16
Asia	7.22	7.17	+0.05	+0.12	-0.09

# 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	1,028,700,229,786	1,030,145,939,076	-0.14	-0.11	+3.32
Americas	676,409,218,022	682,382,998,761	-0.88	-2.30	+0.34
EMEA	160,946,416,420	157,434,959,967	+2.23	+5.97	+11.60
Asia	191,344,595,344	190,327,980,348	+0.53	+3.12	+7.90

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	24,241,829,762,946	24,219,165,891,955	+0.09	+0.98	+8.67
Americas	18,414,522,160,423	18,395,914,170,964	+0.10	+1.01	+8.71
EMEA	3,177,661,687,278	3,170,400,920,387	+0.23	+0.48	+7.97
Asia	2,649,645,915,245	2,652,850,800,605	-0.12	+1.37	+9.20

# **Sector Analysis**

Loan Values across each sector

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
31,458,572,734	29,262,972,085	+7.50	+6.42	+46.09
179,054,520,020	178,076,488,940	+0.55	+1.69	-5.29
48,025,510,302	47,855,680,878	+0.35	+1.57	+8.95
47,747,992,030	47,613,638,462	+0.28	-1.14	+0.10
59,944,773,331	60,022,370,492	-0.13	+1.33	+5.91
132,385,586,170	132,689,926,894	-0.23	+1.34	+8.66
140,483,019,944	140,922,639,588	-0.31	-2.33	+3.96
86,928,346,050	87,627,319,295	-0.80	+2.17	+9.88
138,153,071,583	139,355,856,423	-0.86	+0.16	+5.86
39,966,052,685	40,396,787,305	-1.07	+0.64	+7.07
61,396,456,075	62,435,056,117	-1.66	-4.92	-0.04
	31,458,572,734   179,054,520,020   48,025,510,302   47,747,992,030   59,944,773,331   132,385,586,170   140,483,019,944   86,928,346,050   138,153,071,583   39,966,052,685	31,458,572,734   29,262,972,085     179,054,520,020   178,076,488,940     48,025,510,302   47,855,680,878     47,747,992,030   47,613,638,462     59,944,773,331   60,022,370,492     132,385,586,170   132,689,926,894     140,483,019,944   140,922,639,588     86,928,346,050   87,627,319,295     138,153,071,583   139,355,856,423     39,966,052,685   40,396,787,305	31,458,572,734   29,262,972,085   +7.50     179,054,520,020   178,076,488,940   +0.55     48,025,510,302   47,855,680,878   +0.35     47,747,992,030   47,613,638,462   +0.28     59,944,773,331   60,022,370,492   -0.13     132,385,586,170   132,689,926,894   -0.23     140,483,019,944   140,922,639,588   -0.31     86,928,346,050   87,627,319,295   -0.80     138,153,071,583   139,355,856,423   -0.86     39,966,052,685   40,396,787,305   -1.07	31,458,572,734   29,262,972,085   +7.50   +6.42     179,054,520,020   178,076,488,940   +0.55   +1.69     48,025,510,302   47,855,680,878   +0.35   +1.57     47,747,992,030   47,613,638,462   +0.28   -1.14     59,944,773,331   60,022,370,492   -0.13   +1.33     132,385,586,170   132,689,926,894   -0.23   +1.34     140,483,019,944   140,922,639,588   -0.31   -2.33     86,928,346,050   87,627,319,295   -0.80   +2.17     138,153,071,583   139,355,856,423   -0.86   +0.16     39,966,052,685   40,396,787,305   -1.07   +0.64

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