

# **DataLend Daily Equity Market Update**

02 October 2024

## **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	47.14	46.03	+2.43	+14.79	-28.46
Americas	43.08	43.01	+0.17	+11.65	-31.68
EMEA	4.99	5.19	-3.86	-5.81	-8.59
Asia	9.20	7.74	+18.85	+30.75	+35.88

## Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	56.05	55.23	+1.50	+3.94	-9.72
Americas	48.34	47.89	+0.94	+3.06	-17.74
EMEA	40.25	38.05	+5.79	+8.00	+0.19
Asia	88.34	86.72	+1.88	+3.23	-1.33

#### Loan Values (USD)

The total notional value of securities being borrowed

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,157,588,409,922	1,183,107,262,303	-2.16	-1.90	+5.71
Americas	728,731,755,516	742,937,514,352	-1.91	-1.58	-0.17
EMEA	171,044,034,923	172,785,575,040	-1.01	-5.16	+11.25
Asia	257,812,619,482	267,384,172,911	-3.58	-0.55	+22.00

#### **Sector Analysis**

Loan Values across each sector

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
61,432,704,450	61,827,234,879	-0.64	-0.46	+1.86
58,805,859,848	59,200,394,815	-0.67	+0.28	+3.50
33,408,744,997	33,750,803,324	-1.01	-5.14	+3.08
150,647,322,945	153,548,880,714	-1.89	-1.58	+3.03
66,929,115,239	68,292,007,959	-2.00	-1.79	+13.61
103,850,434,806	106,030,785,736	-2.06	-1.11	+0.42
68,074,625,349	69,657,689,141	-2.27	-10.20	-8.45
44,972,342,761	46,018,522,408	-2.27	-2.18	+1.46
181,829,058,019	186,327,850,523	-2.41	+7.74	+15.91
148,229,801,423	153,034,881,359	-3.14	-6.26	+10.77
162,530,172,607	168,156,849,713	-3.35	-3.66	+6.81
	61,432,704,450 58,805,859,848 33,408,744,997 150,647,322,945 66,929,115,239 103,850,434,806 68,074,625,349 44,972,342,761 181,829,058,019 148,229,801,423	61,432,704,450 61,827,234,879 58,805,859,848 59,200,394,815 33,408,744,997 33,750,803,324 150,647,322,945 153,548,880,714 66,929,115,239 68,292,007,959 103,850,434,806 106,030,785,736 68,074,625,349 69,657,689,141 44,972,342,761 46,018,522,408 181,829,058,019 186,327,850,523 148,229,801,423 153,034,881,359	61,432,704,450 61,827,234,879 -0.64 58,805,859,848 59,200,394,815 -0.67 33,408,744,997 33,750,803,324 -1.01 150,647,322,945 153,548,880,714 -1.89 66,929,115,239 68,292,007,959 -2.00 103,850,434,806 106,030,785,736 -2.06 68,074,625,349 69,657,689,141 -2.27 44,972,342,761 46,018,522,408 -2.27 181,829,058,019 186,327,850,523 -2.41 148,229,801,423 153,034,881,359 -3.14	61,432,704,450 61,827,234,879 -0.64 -0.46 58,805,859,848 59,200,394,815 -0.67 +0.28 33,408,744,997 33,750,803,324 -1.01 -5.14 150,647,322,945 153,548,880,714 -1.89 -1.58 66,929,115,239 68,292,007,959 -2.00 -1.79 103,850,434,806 106,030,785,736 -2.06 -1.11 68,074,625,349 69,657,689,141 -2.27 -10.20 44,972,342,761 46,018,522,408 -2.27 -2.18 181,829,058,019 186,327,850,523 -2.41 +7.74 148,229,801,423 153,034,881,359 -3.14 -6.26

### **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.87	3.93	-0.06	-0.10	+0.05
Americas	3.14	3.18	-0.04	-0.07	-0.15
EMEA	4.69	4.70	-0.01	-0.23	+0.40
Asia	8.47	8.77	-0.30	-0.32	+1.11

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29,905,246,679,044	30,115,690,104,453	-0.70	+0.72	+4.34
Americas	23,211,301,502,614	23,390,955,786,618	-0.77	+0.58	+4.56
EMEA	3,648,338,336,388	3,675,900,356,148	-0.75	-0.41	+1.67
Asia	3,045,606,840,042	3,048,833,961,688	-0.11	+3.26	+6.02

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