

# **DataLend Daily Equity Market Update**

04 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	39.77	39.75	+0.06	-0.15	-38.44
Americas	35.87	35.54	+0.92	-3.87	-41.86
EMEA	4.59	4.85	-5.50	-10.43	-19.62
Asia	8.76	8.92	-1.72	+7.37	+32.77

### Fees (bps)

The average fee paid to lenders by borrowers

			WoW (%)	MoM (%)
54.22	54.07	+0.26	-0.43	-12.03
45.80	45.58	+0.49	-4.39	-20.89
38.08	38.03	+0.12	+3.40	-6.33
90.56	89.72	+0.94	+6.43	+1.57
	45.80 38.08	45.80 45.58   38.08 38.03	45.80 45.58 +0.49   38.08 38.03 +0.12	45.80 45.58 +0.49 -4.39   38.08 38.03 +0.12 +3.40

### Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,119,929,125,059	1,137,913,166,300	-1.58	-5.46	+4.12
Americas	713,603,796,901	720,440,313,845	-0.95	-4.20	+1.55
EMEA	167,042,163,827	169,579,586,945	-1.50	-6.29	+5.97
Asia	239,283,164,331	247,893,265,510	-3.47	-8.49	+11.15

# **Sector Analysis**

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	172,610,765,597	172,545,662,283	+0.04	-0.45	+11.14
Energy	65,710,777,709	66,172,930,333	-0.70	-12.30	-5.59
Information Technology	146,663,470,398	147,948,639,514	-0.87	-6.38	+11.33
Health Care	101,457,414,198	102,782,824,398	-1.29	-4.18	+1.53
Consumer Staples	57,157,186,432	58,191,125,420	-1.78	-3.56	+1.53
Consumer Discretionary	145,973,370,876	149,205,596,220	-2.17	-4.88	+3.24
Utilities	31,976,860,909	32,708,498,650	-2.24	-9.33	-1.63
Materials	64,073,547,187	65,656,497,240	-2.41	-8.47	+12.99
Communication Services	58,908,189,073	60,392,671,959	-2.46	-2.52	-9.42
Real Estate	42,970,067,907	44,208,995,202	-2.80	-10.47	+1.09
Industrials	153,757,055,009	159,184,461,151	-3.41	-10.07	+1.89

### **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.75	3.81	-0.06	-0.28	-0.04
Americas	3.07	3.10	-0.04	-0.14	-0.13
EMEA	4.65	4.68	-0.03	-0.57	+0.21
Asia	7.90	8.17	-0.27	-1.49	+0.42

# Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29,883,539,389,560	29,867,777,217,755	+0.05	+1.56	+5.12
Americas	23,263,041,009,979	23,207,497,879,207	+0.24	+0.16	+5.73
EMEA	3,591,637,377,685	3,625,525,852,566	-0.93	+5.19	+1.25
Asia	3,028,861,001,896	3,034,753,485,982	-0.19	+8.79	+5.20

THE INFORMATION CONTAINED HERRIN'S PROPRIETARY TO DATALEND AND SELECT THIRD PARTIES, MAY NOT BE COPIED OR DISTRIBUTED WITHOUT THE EXPRESS CONSIST OF DATALEND, SHALL NOT CONSTITUTE INVESTMENT ADMIC BY CHALLEND, OR ANY REPRESENTATIVE THEREOF, IS NOT WARRANTED TO BE ACCURATED AS DATALEND MANNING FOR CAST, SPECIAL PROPRESS OR A CITY. BETWEEN THE PROPRIETOR FOR THE ORDER OF THE PROPRIETOR AND ADMIC BY CONTINUE OF THE PROPRIETOR AND ADMIC BY CONTINUE OF THE INFORMATION CONTINUED AND ADMIC BY CONTINUED AS DATALEND AS DA