

# **DataLend Daily Equity Market Update**

07 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	38.69	39.77	-2.71	-0.96	-41.05
Americas	34.27	35.87	-4.46	-4.86	-45.25
EMEA	4.60	4.59	+0.33	-10.28	-19.75
Asia	9.19	8.76	+4.84	+31.12	+36.80

### Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
54.23	54.22	+0.03	-0.46	-13.00
45.43	45.80	-0.81	-2.41	-22.91
38.28	38.08	+0.53	+0.21	-5.23
92.33	90.56	+1.95	+6.37	+3.52
	54.23 45.43 38.28	54.23 54.22   45.43 45.80   38.28 38.08	54.23 54.22 +0.03   45.43 45.80 -0.81   38.28 38.08 +0.53	54.23 54.22 +0.03 -0.46   45.43 45.80 -0.81 -2.41   38.28 38.08 +0.53 +0.21

### Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,120,111,068,135	1,119,929,125,059	+0.02	-6.31	+4.58
Americas	717,183,297,192	713,603,796,901	+0.50	-3.87	+2.08
EMEA	167,249,706,163	167,042,163,827	+0.12	-5.60	+8.70
Asia	235,678,064,780	239,283,164,331	-1.51	-13.47	+9.82

# **Sector Analysis**

Loan Values across each sector

Sector	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	33,149,268,199	31,976,860,909	+3.67	-6.72	+0.47
Consumer Staples	57,685,891,512	57,157,186,432	+0.93	-2.74	+5.51
Information Technology	147,286,547,319	146,663,470,398	+0.42	-6.27	+12.60
Consumer Discretionary	145,808,704,217	145,973,370,876	-0.11	-5.98	+4.93
Financials	172,191,566,238	172,610,765,597	-0.24	-3.79	+12.21
Industrials	153,273,426,418	153,757,055,009	-0.31	-10.61	+3.05
Materials	63,516,681,449	64,073,547,187	-0.87	-10.28	+12.94
Health Care	100,481,149,155	101,457,414,198	-0.96	-5.46	+1.26
Energy	64,999,535,627	65,710,777,709	-1.08	-10.96	-6.48
Communication Services	58,227,330,188	58,908,189,073	-1.16	-7.22	-13.47
Real Estate	42,352,007,629	42,970,067,907	-1.44	-14.65	-2.61

### **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.72	3.75	-0.02	-0.26	-0.09
Americas	3.06	3.07	-0.01	-0.14	-0.17
EMEA	4.65	4.65	-0.00	-0.12	+0.27
Asia	7.69	7.90	-0.21	-1.41	+0.18

# Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	30,083,029,467,523	29,883,503,309,124	+0.67	+0.22	+7.02
Americas	23,422,333,172,558	23,263,040,770,460	+0.68	+0.50	+7.75
EMEA	3,597,778,073,282	3,591,601,536,768	+0.17	-3.26	+2.38
Asia	3,062,918,221,683	3,028,861,001,896	+1.12	+2.38	+7.20

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