

DataLend Daily Equity Market Update

21 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	42.04	41.37	+1.63	+7.93	-1.91
Americas	37.33	37.30	+0.07	+8.60	-7.33
EMEA	4.70	4.63	+1.62	+7.35	-12.28
Asia	10.68	8.88	+20.25	+15.48	+43.35

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	57.79	56.93	+1.51	+4.42	+9.40
Americas	48.74	48.37	+0.75	+4.74	+7.43
EMEA	40.24	38.44	+4.69	+4.90	+4.85
Asia	108.11	105.19	+2.77	+8.24	+26.10

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,060,475,100,257	1,064,758,860,704	-0.40	-2.29	-12.37
Americas	715,587,264,996	714,458,902,598	+0.16	-0.22	-7.91
EMEA	160,190,045,571	161,632,222,547	-0.89	-2.18	-10.23
Asia	184,697,789,690	188,667,735,559	-2.10	-9.66	-27.46

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Real Estate	39,612,979,431	39,413,238,008	+0.51	-0.77	-14.18
Energy	62,046,961,720	61,832,733,227	+0.35	+0.34	-22.75
Materials	60,178,897,362	60,002,053,422	+0.29	-2.51	-9.43
Communication Services	54,468,415,542	54,311,915,141	+0.29	-2.73	-13.84
Information Technology	145,208,934,873	145,557,346,466	-0.24	-2.56	-12.28
Consumer Discretionary	132,355,967,274	133,003,319,117	-0.49	-5.06	-15.11
Financials	162,323,626,065	163,343,612,988	-0.62	-0.26	-7.13
Utilities	32,437,256,454	32,834,170,241	-1.21	+2.50	-7.59
Health Care	97,392,390,961	98,666,602,597	-1.29	-1.19	-9.13
Industrials	142,479,396,190	144,720,545,931	-1.55	-4.13	-15.94
Consumer Staples	51,967,937,532	53,310,461,270	-2.52	-5.09	-13.20

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.48	3.49	-0.01	-0.09	-0.62
Americas	2.99	2.99	-0.00	-0.03	-0.40
EMEA	4.47	4.51	-0.04	-0.08	-0.47
Asia	6.40	6.35	+0.05	-0.47	-2.27

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	30,443,459,118,972	30,470,714,852,348	-0.09	+0.34	+3.12
Americas	23,972,058,784,198	23,914,759,928,839	+0.24	+0.88	+4.37
EMEA	3,585,651,423,783	3,583,946,250,259	+0.05	-0.42	-0.85
Asia	2,885,748,910,992	2,972,008,673,250	-2.90	-3.08	-1.79

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 DATALEND OR ANY DATALEND AS DATALEND AS DATALEND MANNING FOR CAST, SPECIAL PROPRIET OR RETURNED FOR THE DATALEND OR NOT REPRESENTATIVE THEREOF, SHALL BE AN ADVISION OR A FOLICANY OR AREDER OF THIS REPORT. DATALEND IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR COMPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE INFORMATION CONTAINED HEREIN, IN CONSIDERING THE INFORMATION CONTAINED HEREIN, AND ADMITT OR SET OF THE REPORT OF THE SET OF THE SET