

DataLend Daily Equity Market Update

05 August 2021

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	58.14	51.98	+11.85	+35.36	+2.74
Americas	48.43	42.11	+15.00	+44.25	-3.13
EMEA	8.45	8.51	-0.63	-5.10	+5.91
Asia	11.51	11.49	+0.20	+8.66	+17.23

Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
63.46	61.17	+3.74	+7.45	-4.56
55.97	52.12	+7.38	+14.89	-7.12
112.32	112.46	-0.12	-0.26	-3.64
44.89	46.45	-3.36	-10.21	-0.74
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Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,046,633,065,976	1,052,538,038,128	-0.56	-0.98	-2.25
Americas	694,376,175,964	705,801,360,435	-1.62	-2.67	-4.08
Asia	174,061,081,475	174,035,893,526	+0.01	+3.91	+4.52
EMEA	178,195,808,537	172,700,784,167	+3.18	+1.25	-1.19

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Materials	57,270,172,318	55,807,922,779	+2.62	+6.18	+10.11
Consumer Discretionary	141,463,536,302	140,771,121,500	+0.49	-1.54	-0.01
Information Technology	205,003,241,820	204,284,902,460	+0.35	+0.60	+1.05
Communication Services	75,126,702,401	75,053,723,400	+0.10	-1.27	-11.22
Industrials	105,868,296,848	105,826,015,413	+0.04	+1.84	-0.56
Health Care	104,248,928,527	104,567,506,036	-0.30	-0.75	-8.86
Consumer Staples	55,501,450,581	56,281,146,561	-1.39	+1.43	-1.26
Utilities	25,718,645,850	26,300,833,627	-2.21	-17.04	-6.98
Energy	33,767,011,272	34,574,583,091	-2.34	-0.19	-18.98
Financials	102,223,497,164	105,306,465,161	-2.93	-4.43	-2.21
Real Estate	47,087,544,583	48,876,369,856	-3.66	-8.63	+2.04

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.07	5.10	-0.03	-0.09	-0.18
Americas	20.05	20.27	-0.22	-0.62	-0.59
EMEA	1.31	1.31	+0.00	+0.04	+0.04
Asia	4.55	4.43	+0.12	-0.04	-0.24

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	20,641,380,282,825	20,653,189,967,265	-0.06	+0.75	+1.22
Americas	3,462,957,496,861	3,481,392,422,853	-0.53	+0.33	-1.24
EMEA	13,265,394,572,477	13,272,783,685,265	-0.06	+0.45	+1.05
Asia	3,913,028,213,487	3,899,013,859,147	+0.36	+2.14	+4.12

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