

DataLend Daily Equity Market Update

18 July 2023

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	101.15	96.62	+4.69	+8.81	+38.66
Americas	90.62	88.50	+2.39	+7.52	+36.10
EMEA	8.66	6.26	+38.39	+44.15	+40.30
Asia	13.06	12.68	+3.05	-2.94	+23.51

Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
80.04	79.03	+1.27	+1.48	+16.62
79.27	78.81	+0.58	+1.31	+20.01
52.13	46.67	+11.69	+11.53	+14.87
107.65	108.77	-1.03	-2.56	+7.81
	80.04 79.27 52.13	80.04 79.03 79.27 78.81 52.13 46.67	80.04 79.03 +1.27 79.27 78.81 +0.58 52.13 46.67 +11.69	80.04 79.03 +1.27 +1.48 79.27 78.81 +0.58 +1.31 52.13 46.67 +11.69 +11.53

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,026,740,389,622	1,024,818,790,812	+0.19	+1.37	-3.53
Americas	678,110,362,407	675,575,266,151	+0.38	+0.75	-0.96
EMEA	163,929,078,415	164,803,452,991	-0.53	+1.26	-11.42
Asia	184,700,948,800	184,440,071,670	+0.14	+3.78	-5.05

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Information Technology	133,690,138,896	131,405,664,012	+1.74	+3.75	-3.68
Health Care	88,270,108,135	87,051,736,733	+1.40	+0.63	-0.64
Materials	60,791,684,504	60,523,083,755	+0.44	+3.78	+1.98
Communication Services	52,368,871,622	52,181,448,895	+0.36	+1.52	-6.37
Consumer Discretionary	141,340,791,663	140,900,631,674	+0.31	+1.98	-2.34
Financials	175,834,495,020	176,096,811,963	-0.15	+0.86	-2.56
Real Estate	44,998,604,797	45,069,941,403	-0.16	+3.06	+0.91
Consumer Staples	49,515,571,680	49,667,519,091	-0.31	-2.69	-8.19
Energy	51,262,210,771	51,448,562,254	-0.36	+1.91	-16.48
Industrials	144,844,207,425	145,844,224,870	-0.69	+2.31	-1.40
Utilities	23,581,781,324	23,819,787,595	-1.00	-3.74	-8.87

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.19	4.19	-0.00	-0.07	-0.31
Americas	3.68	3.68	-0.00	-0.07	-0.20
EMEA	4.95	4.96	-0.00	-0.15	-0.79
Asia	6.77	6.73	+0.04	+0.05	-0.38

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	24,483,491,306,976	24,434,550,859,538	+0.20	+2.99	+3.61
Americas	18,446,162,951,798	18,366,814,834,232	+0.43	+2.76	+4.30
EMEA	3,308,889,146,165	3,325,787,408,537	-0.51	+4.28	+2.66
Asia	2,728,439,209,013	2,741,948,616,768	-0.49	+3.00	+0.26

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