

DataLend Daily Equity Market Update

03 August 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	81.95	83.24	-1.55	-9.54	-3.64
Americas	74.86	77.56	-3.48	-9.11	-4.25
EMEA	5.25	5.36	-2.07	-8.55	-10.61
Asia	11.54	9.80	+17.76	-11.13	+3.01

Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
76.62	77.01	-0.50	-0.66	+0.66
76.13	76.57	-0.58	+0.44	+1.28
44.97	45.37	-0.89	-12.15	-2.67
103.36	103.78	-0.40	-0.59	-3.12
	76.62 76.13 44.97	76.62 77.01 76.13 76.57 44.97 45.37	76.62 77.01 -0.50 76.13 76.57 -0.58 44.97 45.37 -0.89	76.62 77.01 -0.50 -0.66 76.13 76.57 -0.58 +0.44 44.97 45.37 -0.89 -12.15

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,010,856,073,639	1,022,967,287,623	-1.18	-4.56	-0.68
Americas	671,905,688,780	680,205,569,030	-1.22	-4.33	-0.22
EMEA	149,602,315,055	152,099,743,596	-1.64	-8.67	-8.47
Asia	189,348,069,804	190,661,974,996	-0.69	-1.92	+4.67

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	54,872,579,081	54,640,944,179	+0.42	+2.33	+6.00
Consumer Staples	50,918,503,365	50,795,276,798	+0.24	-2.96	-1.06
Financials	173,384,368,482	174,793,906,281	-0.81	-10.04	-3.75
Health Care	87,138,699,108	88,092,996,929	-1.08	-3.65	-0.59
Industrials	140,124,096,817	142,308,743,167	-1.54	-2.69	-2.11
Communication Services	49,179,502,536	49,963,733,568	-1.57	-4.87	-2.94
Materials	58,289,821,118	59,229,133,838	-1.59	-3.89	+1.97
Consumer Discretionary	136,881,754,846	139,286,752,371	-1.73	-3.81	+0.45
Utilities	23,860,930,495	24,377,079,126	-2.12	-20.76	-5.53
Real Estate	44,399,279,664	45,446,956,389	-2.31	-5.72	+0.63
Information Technology	129,102,913,623	132,313,143,358	-2.43	-3.08	-0.85

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.16	4.17	-0.01	-0.14	-0.12
Americas	3.66	3.67	-0.01	-0.12	-0.09
EMEA	4.62	4.64	-0.02	-0.34	-0.51
Asia	7.01	7.02	-0.00	+0.02	+0.16

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	24,295,935,348,314	24,531,729,223,351	-0.96	-1.41	+2.11
Americas	18,356,019,175,439	18,537,780,303,967	-0.98	-1.17	+2.18
EMEA	3,240,083,477,266	3,276,650,630,789	-1.12	-2.04	+1.64
Asia	2,699,832,695,609	2,717,298,288,595	-0.64	-2.26	+2.21

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