# DataLend Daily Equity Market Update

DATALEND

04 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   | 95.75         | 81.95          | +16.85  | -4.65   | +8.13   |
| Americas | 88.78         | 74.86          | +18.59  | -2.55   | +10.23  |
| EMEA     | 5.47          | 5.25           | +4.34   | -44.44  | -7.68   |
| Asia     | 11.57         | 11.54          | +0.23   | +13.44  | -8.59   |

# Fees (bps)

The average fee paid to lenders by borrowers

| Uti | lization | (%) |  |
|-----|----------|-----|--|
|-----|----------|-----|--|

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

|          | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global   | 77.64         | 76.62          | +1.34   | -5.87   | +0.80   |
| Americas | 77.68         | 76.13          | +2.03   | -6.30   | +2.09   |
| EMEA     | 45.27         | 44.97          | +0.67   | -14.36  | -1.97   |
| Asia     | 103.01        | 103.36         | -0.34   | -2.92   | -4.70   |

|          | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global   | 4.19          | 4.16           | +0.03   | -0.14   | -0.07   |
| Americas | 3.69          | 3.66           | +0.03   | -0.09   | -0.05   |
| EMEA     | 4.65          | 4.62           | +0.03   | -0.38   | -0.46   |
| Asia     | 7.05          | 7.01           | +0.04   | -0.11   | +0.23   |

# Loan Values (USD)

The total notional value of securities being borrowed

# Lendable Values (USD)

The total lendable supply of securities available for borrowing

|          | Current Value     | Previous Value    | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global   | 1,017,010,921,636 | 1,010,856,073,639 | +0.61   | -4.45   | +1.02   |
| Americas | 675,182,927,269   | 671,905,688,780   | +0.49   | -3.32   | +1.23   |
| EMEA     | 150,537,427,081   | 149,602,315,055   | +0.63   | -10.27  | -6.10   |
| Asia     | 191,290,567,287   | 189,348,069,804   | +1.03   | -3.50   | +6.62   |

|          | Current Value      | Previous Value     | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global   | 24,250,850,997,801 | 24,295,925,353,668 | -0.19   | -1.33   | +2.78   |
| Americas | 18,298,825,984,357 | 18,356,019,175,439 | -0.31   | -0.95   | +2.65   |
| EMEA     | 3,238,975,361,068  | 3,240,073,482,621  | -0.03   | -2.93   | +3.19   |
| Asia     | 2,713,049,652,377  | 2,699,832,695,609  | +0.49   | -1.97   | +3.20   |

# **Sector Analysis**

Loan Values across each sector

| Sector                 | Current Value   | Previous Value  | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Energy                 | 56,701,941,148  | 54,872,579,081  | +3.33   | +6.29   | +14.07  |
| Consumer Staples       | 51,702,634,868  | 50,918,503,365  | +1.54   | -2.05   | -0.05   |
| Consumer Discretionary | 138,412,151,779 | 136,881,754,846 | +1.12   | -3.07   | +2.48   |
| Materials              | 58,633,276,525  | 58,289,821,118  | +0.59   | -4.32   | +4.25   |
| Industrials            | 140,620,251,023 | 140,124,229,571 | +0.35   | -2.96   | -0.35   |
| Communication Services | 49,255,567,131  | 49,179,502,536  | +0.15   | -5.25   | -2.98   |
| Financials             | 173,593,582,975 | 173,384,368,482 | +0.12   | -9.76   | -2.27   |
| Information Technology | 128,966,886,046 | 129,102,916,023 | -0.11   | -4.36   | +0.42   |
| Real Estate            | 44,339,131,367  | 44,399,279,664  | -0.14   | -6.71   | +0.88   |
| Health Care            | 86,771,729,856  | 87,138,699,108  | -0.42   | -4.22   | -0.55   |
| Utilities              | 23,102,320,287  | 23,860,930,495  | -3.18   | -27.61  | -8.50   |

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