

DataLend Daily Equity Market Update

09 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	94.57	93.39	+1.26	+13.61	-1.03
Americas	87.07	86.88	+0.21	+12.26	+0.19
EMEA	5.19	5.24	-0.90	-3.05	-15.00
Asia	11.85	11.01	+7.66	+20.94	-12.47

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	76.32	76.19	+0.17	-0.89	-3.04
Americas	76.35	75.96	+0.52	-0.28	-2.34
EMEA	43.93	46.95	-6.44	-3.19	-6.21
Asia	101.48	99.84	+1.64	-2.22	-7.43

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,018,833,417,713	1,020,070,625,609	-0.12	-0.40	-0.87
Americas	676,738,412,310	677,246,972,567	-0.08	-0.51	-0.88
EMEA	149,950,732,164	150,380,527,668	-0.29	-1.41	-8.60
Asia	192,144,273,239	192,443,125,374	-0.16	+0.78	+6.18

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	61,114,087,586	59,453,425,930	+2.79	+11.85	+18.81
Health Care	87,585,599,712	86,592,521,051	+1.15	-0.58	+0.71
Materials	59,036,304,194	58,798,295,839	+0.40	-0.33	+1.23
Industrials	139,830,369,245	139,478,884,033	+0.25	-1.75	-4.87
Financials	173,228,210,458	173,186,902,011	+0.02	-0.90	-1.43
Consumer Discretionary	138,933,247,379	139,164,500,300	-0.17	-0.25	-2.70
Consumer Staples	52,368,174,398	52,575,557,047	-0.39	+3.10	+2.24
Utilities	23,114,427,035	23,249,193,671	-0.58	-5.18	-8.90
Communication Services	49,347,076,519	49,721,589,717	-0.75	-1.23	-3.98
Real Estate	45,410,830,191	45,781,854,707	-0.81	-0.08	+1.92
Information Technology	124,987,856,061	127,338,973,325	-1.85	-5.54	-3.84

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.22	4.20	+0.01	+0.05	-0.07
Americas	3.71	3.70	+0.02	+0.04	-0.06
EMEA	4.63	4.63	-0.00	-0.01	-0.46
Asia	7.14	7.13	+0.01	+0.12	+0.38

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	24,160,670,676,021	24,269,247,624,260	-0.45	-1.51	+0.70
Americas	18,234,454,731,553	18,326,621,922,562	-0.50	-1.64	+0.79
EMEA	3,235,653,563,044	3,244,835,511,538	-0.28	-1.25	+0.37
Asia	2,690,562,381,424	2,697,790,190,159	-0.27	-0.98	+0.53

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