

# **DataLend Daily Equity Market Update**

10 August 2023

#### **DL50 Index**

The DataLend Target 50 tracks the 50 most hard to borrow equities based on Total Borrow Cost (Fees & Loan Value)

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	96.04	94.57	+1.56	+17.20	+3.37
Americas	88.38	87.07	+1.51	+18.07	+5.03
EMEA	5.22	5.19	+0.46	-0.54	-15.89
Asia	12.11	11.85	+2.14	+4.89	-13.46

### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	75.88	76.32	-0.58	-0.97	-3.32
Americas	75.93	76.35	-0.56	-0.26	-2.58
EMEA	43.62	43.93	-0.70	-3.00	-7.39
Asia	101.62	101.48	+0.14	-1.69	-6.37

### Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,031,231,818,603	1,018,833,417,713	+1.22	+2.02	-0.75
Americas	684,956,500,642	676,738,412,285	+1.21	+1.94	-0.22
EMEA	154,331,511,728	149,950,732,190	+2.92	+3.16	-7.26
Asia	191,943,806,234	192,144,273,239	-0.10	+1.37	+3.12

# **Sector Analysis**

Loan Values across each sector

Sector	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Health Care	92,731,187,946	87,585,603,683	+5.87	+6.42	+4.92
Energy	63,550,399,736	61,114,087,586	+3.99	+15.81	+22.32
Utilities	23,696,413,183	23,114,427,035	+2.52	-0.69	-6.14
Consumer Staples	53,076,438,692	52,368,174,398	+1.35	+4.24	+3.78
Materials	59,785,240,276	59,036,374,774	+1.27	+2.56	-0.07
Financials	175,356,910,626	173,228,210,458	+1.23	+1.14	-0.88
Industrials	140,959,184,178	139,830,782,456	+0.81	+0.59	-4.52
Consumer Discretionary	140,022,943,306	138,933,249,016	+0.78	+2.29	-3.73
Real Estate	45,732,571,611	45,410,830,191	+0.71	+3.00	+1.83
Communication Services	49,101,903,334	49,347,076,519	-0.50	-0.16	-5.77
Information Technology	124,143,739,683	124,993,348,361	-0.68	-3.84	-6.32

### **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.28	4.22	+0.06	+0.12	-0.00
Americas	3.77	3.71	+0.06	+0.11	+0.01
EMEA	4.73	4.63	+0.09	+0.11	-0.32
Asia	7.13	7.14	-0.01	+0.11	+0.32

# Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	24,104,930,405,561	24,160,637,995,810	-0.23	-0.79	-0.67
Americas	18,146,530,499,217	18,234,447,969,979	-0.48	-1.14	-0.48
EMEA	3,264,988,131,798	3,235,627,644,408	+0.91	+0.77	-0.95
Asia	2,693,411,774,546	2,690,562,381,424	+0.11	-0.24	-1.55

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