

DataLend Daily Equity Market Update

10 July 2024

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	60.40	56.48	+6.93	+10.38	+33.69
Americas	58.19	54.34	+7.09	+12.46	+40.74
EMEA	6.08	5.86	+3.80	+6.60	+8.67
Asia	8.16	8.05	+1.29	-15.99	-16.68

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	69.91	66.60	+4.98	+6.82	+19.95
Americas	64.70	59.91	+7.99	+12.95	+32.71
EMEA	44.65	43.88	+1.75	-0.50	+10.55
Asia	111.03	110.85	+0.16	-2.12	-0.41

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,028,305,498,552	1,032,965,658,878	-0.45	-3.22	-4.77
Americas	681,038,745,300	681,758,374,156	-0.11	-4.43	-4.89
EMEA	161,627,577,662	164,063,690,161	-1.48	+1.02	-8.29
Asia	185,639,175,590	187,143,594,561	-0.80	-2.24	-1.00

Sector Analysis

Loan Values across each sector

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
57,414,515,850	56,335,996,057	+1.91	+3.44	+9.14
38,542,160,699	38,342,448,832	+0.52	-2.53	+3.79
88,772,031,921	88,574,301,877	+0.22	-2.31	-4.48
139,451,813,357	139,163,805,605	+0.21	-1.52	-2.03
150,674,126,085	151,174,091,371	-0.33	-6.20	-11.23
136,129,023,137	136,664,606,765	-0.39	-2.65	+0.73
61,282,821,443	61,734,152,115	-0.73	-1.86	-4.82
140,730,270,083	142,852,346,802	-1.49	-1.82	-5.00
29,526,107,534	30,061,114,889	-1.78	-6.68	-12.29
59,447,562,132	60,568,643,215	-1.85	-9.91	-18.22
53,419,673,640	55,327,167,935	-3.45	-4.91	-3.15
	57,414,515,850 38,542,160,699 88,772,031,921 139,451,813,357 150,674,126,085 136,129,023,137 61,282,821,443 140,730,270,083 29,526,107,534 59,447,562,132	57,414,515,850 56,335,996,057 38,542,160,699 38,342,448,832 88,772,031,921 88,574,301,877 139,451,813,357 139,163,805,605 150,674,126,085 151,174,091,371 136,129,023,137 136,664,606,765 61,282,821,443 61,734,152,115 140,730,270,083 142,852,346,802 29,526,107,534 30,061,114,889 59,447,562,132 60,568,643,215	57,414,515,850 56,335,996,057 +1.91 38,542,160,699 38,342,448,832 +0.52 88,772,031,921 88,574,301,877 +0.22 139,451,813,357 139,163,805,605 +0.21 150,674,126,085 151,174,091,371 -0.33 136,129,023,137 136,664,606,765 -0.39 61,282,821,443 61,734,152,115 -0.73 140,730,270,083 142,852,346,802 -1.49 29,526,107,534 30,061,114,889 -1.78 59,447,562,132 60,568,643,215 -1.85	57,414,515,850 56,335,996,057 +1.91 +3.44 38,542,160,699 38,342,448,832 +0.52 -2.53 88,772,031,921 88,574,301,877 +0.22 -2.31 139,451,813,357 139,163,805,605 +0.21 -1.52 150,674,126,085 151,174,091,371 -0.33 -6.20 136,129,023,137 136,664,606,765 -0.39 -2.65 61,282,821,443 61,734,152,115 -0.73 -1.86 140,730,270,083 142,852,346,802 -1.49 -1.82 29,526,107,534 30,061,114,889 -1.78 -6.68 59,447,562,132 60,568,643,215 -1.85 -9.91

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.58	3.60	-0.02	-0.16	-0.29
Americas	3.06	3.06	-0.01	-0.18	-0.26
EMEA	4.62	4.66	-0.04	-0.01	-0.42
Asia	6.37	6.43	-0.05	-0.25	-0.24

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28,684,899,489,805	28,692,293,440,587	-0.03	+1.11	+2.83
Americas	22,273,686,821,334	22,260,480,993,704	+0.06	+1.04	+3.31
EMEA	3,499,078,262,871	3,520,145,678,649	-0.60	+1.20	-0.01
Asia	2,912,134,405,600	2,911,666,768,235	+0.02	+1.54	+2.65

THE INFORMATION CONTAINED HERRIES PROPRIETARY TO DATALINO AND SELECT HIND PARTIES, MAY NOT BE CORPICO BESTRIBUTED WITHOUT THE EXPRESS CONSISTO OF DATALINO, SHALL NOT CONSTITUTE INVESTMENT ANYOF BY DATALEIRO, OR ANY EXPRESSATION THROUGH THE ADMINISTRATION OF THE AD