

DataLend Daily Equity Market Update

12 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	64.04	60.33	+6.15	+23.75	+45.02
Americas	61.83	57.87	+6.83	+25.56	+54.84
EMEA	6.07	5.87	+3.42	+3.15	+9.69
Asia	8.60	8.43	+1.94	+2.98	-12.02

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	68.87	69.04	-0.26	+5.68	+20.55
Americas	63.22	62.92	+0.48	+10.68	+34.13
EMEA	44.32	44.67	-0.78	-2.14	+9.54
Asia	110.40	113.43	-2.68	-0.58	-1.05

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,034,545,894,464	1,026,558,579,121	+0.78	-0.43	-5.07
Americas	684,134,046,026	683,408,036,699	+0.11	+0.09	-6.77
EMEA	161,774,598,820	160,661,992,402	+0.69	-1.58	-4.55
Asia	188,637,249,617	182,488,550,020	+3.37	-1.27	+1.13

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	54,216,768,850	52,729,985,924	+2.82	-2.02	-2.10
Real Estate	39,576,790,456	38,498,874,766	+2.80	+3.86	+1.60
Health Care	91,126,659,697	89,308,371,700	+2.04	+2.69	-1.47
Consumer Discretionary	137,541,363,799	135,213,046,768	+1.72	-1.11	+1.21
Industrials	141,705,721,020	139,338,606,372	+1.70	+0.53	-2.89
Communication Services	57,520,516,652	56,669,634,581	+1.50	+4.73	+6.52
Materials	62,220,180,215	61,481,964,166	+1.20	-0.84	-4.04
Utilities	30,815,339,171	30,536,653,341	+0.91	-1.80	-5.45
Financials	148,415,955,266	148,323,969,030	+0.06	-2.43	-12.08
Energy	59,764,617,474	59,783,807,327	-0.03	-5.72	-25.37
Information Technology	140,905,875,416	141,999,211,750	-0.77	-0.78	-4.23

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.57	3.55	+0.02	-0.07	-0.32
Americas	3.05	3.04	+0.02	-0.04	-0.32
EMEA	4.53	4.54	-0.02	-0.15	-0.37
Asia	6.35	6.35	+0.00	-0.23	-0.24

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28,950,950,349,320	28,922,869,970,516	+0.10	+1.49	+3.35
Americas	22,407,476,863,444	22,513,120,314,228	-0.47	+1.37	+3.15
EMEA	3,573,854,647,826	3,536,863,015,268	+1.05	+1.61	+3.36
Asia	2,969,618,838,050	2,872,886,641,020	+3.37	+2.34	+4.88

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