

# **DataLend Daily Equity Market Update**

06 August 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	62.54	62.79	-0.40	-8.30	+10.72
Americas	59.02	59.45	-0.73	-9.02	+8.61
EMEA	5.71	5.76	-0.88	-7.86	-2.55
Asia	7.40	7.40	-0.06	-3.84	-8.17

# Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	64.65	64.99	-0.53	-10.26	-2.93
Americas	61.37	61.11	+0.42	-12.53	+2.43
EMEA	42.22	42.80	-1.37	-2.94	-3.80
Asia	94.77	98.50	-3.78	-7.07	-14.51

## Loan Values (USD)

The total notional value of securities being borrowed

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,004,724,900,013	1,001,861,508,405	+0.29	-0.80	-2.73
Americas	673,804,767,205	679,754,754,909	-0.88	-0.55	-1.17
EMEA	147,625,904,189	146,429,132,810	+0.82	-1.56	-10.01
Asia	183,294,228,619	175,677,620,686	+4.34	-1.08	-2.06

## **Sector Analysis**

Loan Values across each sector

<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
53,553,560,276	52,191,976,231	+2.61	+5.85	-3.21
56,716,084,916	56,017,407,836	+1.25	+0.69	-6.36
136,999,197,967	135,394,673,458	+1.19	-2.36	-1.22
135,610,809,933	134,159,351,265	+1.08	+0.90	-0.78
56,153,058,632	56,019,106,307	+0.24	+1.19	-0.33
56,974,507,926	57,027,853,622	-0.09	-1.70	-8.44
93,391,448,923	94,209,663,298	-0.87	+0.62	+5.44
120,150,117,015	121,425,187,476	-1.05	-6.43	-15.89
148,345,940,217	150,693,236,271	-1.56	-2.17	-1.89
30,579,088,553	31,315,734,942	-2.35	-6.84	+1.72
38,607,261,503	39,601,930,699	-2.51	-6.82	+0.86
	53,553,560,276 56,716,084,916 136,999,197,967 135,610,809,933 56,153,058,632 56,974,507,926 93,391,448,923 120,150,117,015 148,345,940,217 30,579,088,553	53,553,560,276 52,191,976,231   56,716,084,916 56,017,407,836   136,999,197,967 135,394,673,458   135,610,809,933 134,159,351,265   56,153,058,632 56,019,106,307   56,974,507,926 57,027,853,622   93,391,448,923 94,209,663,298   120,150,117,015 121,425,187,476   148,345,940,217 150,693,236,271   30,579,088,553 31,315,734,942	53,553,560,276 52,191,976,231 +2.61   56,716,084,916 56,017,407,836 +1.25   136,999,197,967 135,394,673,458 +1.19   135,610,809,933 134,159,351,265 +1.08   56,153,058,632 56,019,106,307 +0.24   56,974,507,926 57,027,853,622 -0.09   93,391,448,923 94,209,663,298 -0.87   120,150,117,015 121,425,187,476 -1.05   148,345,940,217 150,693,236,271 -1.56   30,579,088,553 31,315,734,942 -2.35	53,553,560,276 52,191,976,231 +2.61 +5.85   56,716,084,916 56,017,407,836 +1.25 +0.69   136,999,197,967 135,394,673,458 +1.19 -2.36   135,610,809,933 134,159,351,265 +1.08 +0.90   56,153,058,632 56,019,106,307 +0.24 +1.19   56,974,507,926 57,027,853,622 -0.09 -1.70   93,391,448,923 94,209,663,298 -0.87 +0.62   120,150,117,015 121,425,187,476 -1.05 -6.43   148,345,940,217 150,693,236,271 -1.56 -2.17   30,579,088,553 31,315,734,942 -2.35 -6.84

## **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.73	3.65	+0.07	+0.16	+0.13
Americas	3.22	3.18	+0.05	+0.15	+0.16
EMEA	4.40	4.28	+0.12	+0.11	-0.26
Asia	6.78	6.75	+0.02	+0.26	+0.35

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	26,960,306,126,083	27,416,755,180,512	-1.66	-4.94	-6.04
Americas	20,899,873,710,567	21,391,775,132,034	-2.30	-5.11	-6.11
EMEA	3,355,684,189,912	3,423,158,423,969	-1.97	-3.95	-4.67
Asia	2,704,748,225,604	2,601,821,624,509	+3.96	-4.82	-7.11

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