

DataLend Daily Equity Market Update

19 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	62.37	61.69	+1.11	+5.52	-4.07
Americas	58.66	57.93	+1.26	+6.92	-4.91
EMEA	5.74	5.69	+0.82	+3.42	-8.73
Asia	7.15	7.40	-3.34	-3.04	-15.10

Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
63.64	63.40	+0.38	+0.71	-7.83
58.89	58.75	+0.23	-0.52	-7.04
41.17	40.97	+0.49	+0.06	-10.74
98.79	98.27	+0.52	+3.49	-10.71
	63.64 58.89 41.17	63.64 63.40 58.89 58.75 41.17 40.97	63.64 63.40 +0.38 58.89 58.75 +0.23 41.17 40.97 +0.49	63.64 63.40 +0.38 +0.71 58.89 58.75 +0.23 -0.52 41.17 40.97 +0.49 +0.06

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,074,053,172,486	1,066,918,107,489	+0.67	+4.03	+5.93
Americas	722,738,618,657	717,825,628,329	+0.68	+4.56	+6.04
EMEA	154,714,207,968	154,285,002,527	+0.28	+1.86	+0.43
Asia	196,600,345,860	194,807,476,633	+0.92	+3.83	+10.27

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	36,889,238,634	33,741,529,042	+9.33	+16.68	+15.50
Financials	148,300,393,140	145,619,445,627	+1.84	+2.05	-2.96
Communication Services	58,684,867,248	57,745,737,085	+1.63	+3.48	+5.23
Real Estate	41,091,591,279	40,478,693,033	+1.51	-0.14	+7.00
Energy	65,212,260,868	64,594,144,792	+0.96	-1.68	+8.44
Materials	58,833,709,353	58,332,730,439	+0.86	+1.00	-0.30
Industrials	148,934,235,671	148,182,674,015	+0.51	+5.84	+7.96
Health Care	99,477,805,112	99,033,984,590	+0.45	+4.50	+10.75
Information Technology	134,557,600,549	134,778,404,667	-0.16	+4.74	+0.02
Consumer Discretionary	150,773,991,027	151,096,713,544	-0.21	+9.25	+12.12
Consumer Staples	55,678,339,531	57,072,008,857	-2.44	+2.14	+9.63

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.73	3.72	+0.01	+0.00	+0.19
Americas	3.22	3.21	+0.01	+0.02	+0.16
EMEA	4.36	4.39	-0.03	-0.05	-0.02
Asia	7.01	6.92	+0.09	-0.10	+0.84

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	28,764,411,140,826	28,670,269,856,692	+0.33	+3.97	+0.45
Americas	22,416,362,129,279	22,341,861,659,696	+0.33	+3.96	+0.82
EMEA	3,544,914,369,925	3,512,852,747,175	+0.91	+3.09	+0.89
Asia	2,803,134,641,622	2,815,555,449,821	-0.44	+5.24	-2.91

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