

DataLend Daily Equity Market Update

06 April 2022

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	56.69	61.73	-8.17	-16.63	+7.40
Americas	52.58	58.36	-9.90	-18.03	+8.72
EMEA	7.26	6.84	+6.08	+7.96	+24.00
Asia	8.59	8.30	+3.50	-3.48	+5.62

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	60.92	61.98	-1.70	-4.37	+8.54
Americas	61.26	63.88	-4.11	-6.76	+13.10
EMEA	38.65	36.86	+4.87	+2.55	+8.48
Asia	85.34	83.97	+1.63	+0.40	+1.58

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,149,943,307,917	1,175,419,608,098	-2.17	-6.14	+6.46
Americas	665,537,595,392	679,834,959,302	-2.10	-5.05	+0.83
EMEA	258,121,415,404	258,777,072,340	-0.25	-2.81	+19.91
Asia	226,284,297,121	236,807,576,456	-4.44	-12.54	+10.48

Sector Analysis

Loan Values across each sector

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
66,407,292,893	65,650,641,318	+1.15	+0.24	+16.20
29,862,267,119	29,845,448,215	+0.06	-4.52	+0.64
108,401,477,887	109,411,527,764	-0.92	-3.60	-0.99
138,920,226,289	140,372,326,089	-1.03	-4.09	+20.63
76,572,794,815	77,912,772,898	-1.72	-5.38	+7.49
43,536,704,122	44,369,721,354	-1.88	-11.47	+4.75
65,433,704,785	66,827,865,754	-2.09	-8.91	+0.85
198,935,351,871	204,024,929,546	-2.49	-4.17	+17.53
132,533,160,052	137,576,467,241	-3.67	-10.22	+3.27
157,606,225,266	164,067,919,908	-3.94	-8.13	+8.00
52,787,286,225	56,231,267,837	-6.12	-16.45	-17.07
	66,407,292,893 29,862,267,119 108,401,477,887 138,920,226,289 76,572,794,815 43,536,704,122 65,433,704,785 198,935,351,871 132,533,160,052 157,606,225,266	66,407,292,893 65,650,641,318 29,862,267,119 29,845,448,215 108,401,477,887 109,411,527,764 138,920,226,289 140,372,326,089 76,572,794,815 77,912,772,898 43,536,704,122 44,369,721,354 65,433,704,785 66,827,865,754 198,935,351,871 204,024,929,546 132,533,160,052 137,576,467,241 157,606,225,266 164,067,919,908	66,407,292,893 65,650,641,318 +1.15 29,862,267,119 29,845,448,215 +0.06 108,401,477,887 109,411,527,764 -0.92 138,920,226,289 140,372,326,089 -1.03 76,572,794,815 77,912,772,898 -1.72 43,536,704,122 44,369,721,354 -1.88 65,433,704,785 66,827,865,754 -2.09 198,935,351,871 204,024,929,546 -2.49 132,533,160,052 137,576,467,241 -3.67 157,606,225,266 164,067,919,908 -3.94	66,407,292,893 65,650,641,318 +1.15 +0.24 29,862,267,119 29,845,448,215 +0.06 -4.52 108,401,477,887 109,411,527,764 -0.92 -3.60 138,920,226,289 140,372,326,089 -1.03 -4.09 76,572,794,815 77,912,772,898 -1.72 -5.38 43,536,704,122 44,369,721,354 -1.88 -11.47 65,433,704,785 66,827,865,754 -2.09 -8.91 198,935,351,871 204,024,929,546 -2.49 -4.17 132,533,160,052 137,576,467,241 -3.67 -10.22 157,606,225,266 164,067,919,908 -3.94 -8.13

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.03	6.09	-0.06	-0.28	-0.11
Americas	5.04	5.09	-0.04	-0.17	-0.41
EMEA	8.06	8.02	+0.04	-0.01	+0.81
Asia	8.49	8.75	-0.26	-1.20	+0.32

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	19,061,379,486,506	19,293,237,691,959	-1.20	-1.72	+8.40
Americas	13,193,508,118,869	13,359,608,025,794	-1.24	-1.77	+8.95
EMEA	3,202,164,249,364	3,227,613,926,263	-0.79	-2.73	+7.92
Asia	2,665,707,118,274	2,706,015,739,902	-1.49	-0.23	+6.29

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