

DataLend Daily Equity Market Update

29 March 2023

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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	82.77	84.87	-2.47	+9.47	-24.48
Americas	77.81	79.31	-1.89	+14.08	-23.89
EMEA	8.25	8.93	-7.60	-6.44	-17.85
Asia	8.69	9.06	-4.07	-23.37	-8.68

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	79.62	79.32	+0.38	+19.80	+3.30
Americas	71.73	72.57	-1.17	+7.94	-13.19
EMEA	102.38	97.99	+4.47	+118.44	+100.31
Asia	81.38	81.38	-0.01	-2.44	-1.08

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.48	5.48	+0.01	-0.01	+0.47
Americas	4.31	4.31	+0.01	-0.05	+0.07
EMEA	7.26	7.28	-0.03	-0.15	+1.16
Asia	10.72	10.71	+0.00	+0.26	+2.14

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,198,592,409,147	1,193,270,389,136	+0.45	+0.72	+8.88
Americas	699,681,556,300	696,722,673,522	+0.42	-0.40	+1.16
EMEA	221,373,568,547	221,150,436,963	+0.10	-1.97	+15.74
Asia	277,537,284,300	275,397,278,651	+0.78	+6.05	+27.36

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,864,354,583,586	21,791,105,623,665	+0.34	+0.91	-0.52
Americas	16,223,781,770,686	16,183,873,906,738	+0.25	+0.66	-0.46
EMEA	3,050,441,178,361	3,036,680,057,838	+0.45	+0.08	-2.81
Asia	2,590,131,634,540	2,570,551,659,088	+0.76	+3.47	+1.93

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	72,032,253,976	70,262,030,565	+2.52	+1.75	+10.43
Materials	72,374,137,636	70,658,078,432	+2.43	+2.08	+0.85
Communication Services	73,117,385,918	71,804,095,748	+1.83	+4.58	+15.06
Industrials	162,047,593,463	159,896,131,150	+1.35	+1.19	+12.52
Real Estate	42,917,298,593	42,548,408,104	+0.87	-1.84	-2.34
Consumer Discretionary	160,111,426,574	158,748,735,931	+0.86	-1.59	+5.72
Information Technology	198,932,009,432	197,857,394,002	+0.54	+0.26	+10.05
Utilities	29,728,934,486	29,607,100,084	+0.41	-2.37	+12.26
Consumer Staples	70,574,816,055	70,534,776,180	+0.06	+2.60	+13.12
Health Care	102,357,522,417	103,351,149,387	-0.96	-1.16	+9.65
Financials	149,490,770,762	153,006,021,650	-2.30	+4.01	+14.87