

DataLend Daily Equity Market Update

04 April 2023

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	100.27	96.92	+3.45	+18.14	+16.15
Americas	95.84	92.78	+3.30	+20.85	+23.36
EMEA	8.31	8.39	-0.94	-7.00	-13.49
Asia	7.55	8.48	-10.97	-16.65	-36.65

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	72.87	71.51	+1.90	-8.13	+5.65
Americas	80.23	77.18	+3.96	+10.55	+15.96
EMEA	44.42	45.21	-1.76	-54.67	-12.42
Asia	77.39	78.46	-1.36	-4.91	-7.96

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,224,966,491,278	1,228,099,862,413	-0.26	+2.66	+8.76
Americas	724,579,241,725	725,379,109,918	-0.11	+4.00	+3.42
EMEA	230,432,516,659	228,816,438,397	+0.71	+4.20	+16.73
Asia	269,954,732,894	273,904,314,098	-1.44	-1.98	+18.26

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	29,857,681,429	29,462,346,930	+1.34	+0.84	+10.29
Financials	167,417,049,166	165,647,237,890	+1.07	+9.42	+28.66
Communication Services	74,784,664,094	74,046,534,293	+1.00	+4.15	+16.39
Materials	73,164,415,513	73,013,510,939	+0.21	+3.55	+3.29
Health Care	100,717,706,341	100,915,378,001	-0.20	-2.47	+3.59
Consumer Staples	71,341,818,115	71,630,811,011	-0.40	+1.15	+15.48
Energy	68,667,849,256	68,982,907,213	-0.46	-2.24	-0.40
Industrials	164,206,465,938	165,316,610,569	-0.67	+2.68	+7.51
Real Estate	43,893,189,077	44,208,961,514	-0.71	+3.16	-1.09
Information Technology	203,732,657,990	205,431,151,914	-0.83	+2.97	+9.58
Consumer Discretionary	159,414,622,065	161,618,759,281	-1.36	+0.37	+2.35

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.42	5.45	-0.03	-0.06	+0.36
Americas	4.31	4.33	-0.01	+0.01	+0.08
EMEA	7.37	7.33	+0.04	+0.08	+1.09
Asia	10.10	10.34	-0.24	-0.62	+1.19

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,602,970,690,627	22,539,645,728,156	+0.28	+3.73	+1.60
Americas	16,801,920,076,404	16,768,708,574,960	+0.20	+3.82	+1.59
EMEA	3,127,828,191,523	3,120,797,486,106	+0.23	+3.00	-0.58
Asia	2,673,222,422,700	2,650,139,667,090	+0.87	+3.99	+4.33

THE MINORANTON CONTAINED HERRIN IS PROPRIETARY TO DATALEDO AND SELECT THRO PARTIES, MAY NOT BE COPIED OR INSTRUCTOR WHITOUTTHE EXPRESS CONSISTS OF GATALEDO, CONSTITUTE INVESTMENT ADVICE BY GATALEDO, OR ANY REPRESENTATIVE THEREOF IS NOT WARRANTED TO BE ACCURATE. CONTROL CONFIDENCE AND ADVICE ADVICE THE INTERPRESENTATIVE CONFIDENCE AND ADVICE ADVICE THE INTERPRESENTATIVE THEREOF SHALL BE AN ADVISOR OR A FIDURATY OF A READER OF THIS REPORT, DATALEDO S NOT REPROSENTED FOR LABOUR ON A WAY TO THE READER, OR TO ANY PERSON, RIEM OR CORPORATION FOR ANY DAMAGES OR LOSSES ARBING FROM ANY USE OF THE INFORMATION CONTAINED HERBIN. IN CONSIDERING THE