

DataLend Daily Equity Market Update

15 June 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	70.08	69.77	+0.45	+5.86	-9.87
Americas	63.98	64.93	-1.45	+3.73	-12.65
EMEA	5.83	5.52	+5.47	+3.41	-7.24
Asia	10.28	9.04	+13.73	+15.24	+5.02

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	66.42	67.42	-1.48	-0.03	-3.21
Americas	63.70	64.56	-1.32	+0.33	-6.99
EMEA	43.29	45.85	-5.59	-12.47	-14.26
Asia	98.28	98.27	+0.01	+5.09	+6.70

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.59	4.53	+0.06	-0.05	-0.27
Americas	3.95	3.90	+0.05	-0.01	-0.06
EMEA	5.86	5.80	+0.06	-0.23	-1.61
Asia	7.20	7.10	+0.10	-0.17	+0.11

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,084,107,510,432	1,067,657,507,955	+1.54	+0.68	-1.97
Americas	697,700,803,990	687,936,467,391	+1.42	+1.42	+2.49
EMEA	189,462,413,192	185,979,436,628	+1.87	-1.84	-20.32
Asia	196,944,293,251	193,741,603,936	+1.65	+0.57	+5.15

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,619,842,083,477	23,562,712,164,171	+0.24	+1.79	+3.71
Americas	17,649,312,108,619	17,627,829,740,257	+0.12	+1.56	+4.14
EMEA	3,235,837,934,400	3,207,572,250,603	+0.88	+2.01	+1.60
Asia	2,734,692,040,458	2,727,310,173,310	+0.27	+2.99	+3.48

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	67,049,982,089	63,802,866,365	+5.09	+17.82	+11.74
Real Estate	47,163,703,734	45,544,451,063	+3.56	+3.14	+6.63
Materials	63,539,162,500	62,415,862,267	+1.80	+5.61	-2.81
Information Technology	140,250,920,182	137,995,376,260	+1.63	+4.23	+14.49
Financials	183,683,176,209	180,892,333,544	+1.54	-0.36	-6.95
Industrials	148,482,810,270	147,048,463,779	+0.98	-0.71	-1.63
Consumer Discretionary	146,547,024,169	145,141,957,857	+0.97	+0.77	-2.09
Health Care	89,499,601,987	88,850,493,968	+0.73	-3.14	-7.53
Consumer Staples	53,909,475,530	53,710,116,960	+0.37	-4.14	-14.68
Communication Services	58,249,649,423	58,058,657,755	+0.33	-8.00	-2.66
Utilities	25,548,915,076	25,493,874,018	+0.22	-0.66	-12.38