

# **DataLend Daily Equity Market Update**

15 June 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   | 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   |

### 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   |

### **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  |

#### **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   |

## 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   |

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