

# **DataLend Daily Equity Market Update**

16 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   | 75.61         | 70.08          | +7.88   | +11.25  | -1.96   |
| Americas | 69.43         | 63.98          | +8.51   | +9.40   | -3.95   |
| EMEA     | 6.37          | 5.83           | +9.26   | +19.05  | -3.45   |
| Asia     | 10.51         | 10.28          | +2.27   | +18.54  | +6.49   |

### Fees (bps)

The average fee paid to lenders by borrowers

|          | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global   | 68.21         | 66.42          | +2.70   | +3.37   | -0.13   |
| Americas | 66.01         | 63.70          | +3.63   | +2.58   | -3.62   |
| EMEA     | 45.16         | 43.29          | +4.32   | +6.27   | -5.53   |
| Asia     | 98.09         | 98.28          | -0.19   | +4.03   | +4.83   |

### Loan Values (USD)

The total notional value of securities being borrowed

|          | Current Value     | Previous Value    | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global   | 1,095,229,197,590 | 1,084,107,510,432 | +1.03   | +2.58   | -0.44   |
| Americas | 705,368,135,884   | 697,700,803,990   | +1.10   | +3.36   | +4.08   |
| EMEA     | 190,772,571,740   | 189,462,413,192   | +0.69   | +0.96   | -19.14  |
| Asia     | 199,088,489,966   | 196,944,293,251   | +1.09   | +1.42   | +6.83   |

### **Sector Analysis**

Loan Values across each sector

| Sector                 | Current Value   | Previous Value  | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Utilities              | 26,424,299,385  | 25,548,915,076  | +3.43   | +2.79   | -6.22   |
| Energy                 | 68,391,571,588  | 67,049,989,973  | +2.00   | +18.21  | +14.75  |
| Information Technology | 142,482,100,372 | 140,254,700,935 | +1.59   | +6.45   | +15.29  |
| Industrials            | 150,658,973,696 | 148,482,810,270 | +1.47   | +0.80   | +0.04   |
| Financials             | 185,935,281,787 | 183,683,176,209 | +1.23   | +2.13   | -5.56   |
| Health Care            | 90,383,310,165  | 89,503,349,668  | +0.98   | -0.63   | -6.87   |
| Consumer Discretionary | 147,789,382,241 | 146,547,024,169 | +0.85   | +1.68   | -0.43   |
| Consumer Staples       | 54,288,940,426  | 53,912,030,944  | +0.70   | -2.30   | -13.25  |
| Real Estate            | 47,219,652,764  | 47,163,703,734  | +0.12   | +4.42   | +7.90   |
| Communication Services | 57,803,520,520  | 58,249,649,423  | -0.77   | -9.01   | -2.23   |
| Materials              | 60,891,094,274  | 63,539,162,500  | -4.17   | +1.01   | -5.27   |
|                        |                 |                 |         |         |         |

#### **Utilization (%)**

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

|          | <b>Current Value</b> | <b>Previous Value</b> | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|-----------------------|---------|---------|---------|
| Global   | 4.61                 | 4.59                  | +0.02   | +0.01   | -0.20   |
| Americas | 3.96                 | 3.95                  | +0.01   | +0.04   | -0.01   |
| EMEA     | 5.87                 | 5.86                  | +0.02   | -0.08   | -1.49   |
| Asia     | 7.26                 | 7.20                  | +0.06   | -0.06   | +0.22   |

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

|          | Current Value      | Previous Value     | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global   | 23,781,857,297,752 | 23,619,838,783,477 | +0.69   | +2.38   | +3.80   |
| Americas | 17,792,027,503,227 | 17,649,312,108,619 | +0.81   | +2.41   | +4.30   |
| EMEA     | 3,247,762,743,177  | 3,235,834,634,400  | +0.37   | +2.32   | +1.35   |
| Asia     | 2,742,067,051,347  | 2,734,692,040,458  | +0.27   | +2.26   | +3.55   |

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