

DataLend Daily Equity Market Update

22 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	70.12	70.63	-0.72	+0.06	-2.85
Americas	63.71	63.99	-0.43	-0.42	-1.65
EMEA	6.02	6.07	-0.79	+3.37	-3.47
Asia	10.46	10.74	-2.57	+1.79	-20.33

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	68.95	67.88	+1.57	+3.81	+1.99
Americas	66.08	64.46	+2.51	+3.74	+0.58
EMEA	44.86	44.60	+0.59	+3.62	-1.01
Asia	101.18	101.63	-0.44	+2.95	+1.24

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.46	4.52	-0.06	-0.13	-0.26
Americas	3.83	3.92	-0.08	-0.12	-0.10
EMEA	5.58	5.60	-0.01	-0.27	-1.25
Asia	7.18	7.14	+0.03	-0.02	-0.02

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,046,136,933,374	1,062,980,835,118	-1.58	-3.50	-1.33
Americas	674,906,277,963	690,173,407,846	-2.21	-3.27	+2.35
EMEA	178,108,195,733	179,247,284,210	-0.64	-5.99	-16.89
Asia	193,122,459,677	193,560,143,062	-0.23	-1.94	+3.56

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,480,665,832,849	23,529,226,682,172	-0.21	-0.59	+4.44
Americas	17,600,204,120,634	17,617,724,951,926	-0.10	-0.28	+5.06
EMEA	3,189,529,976,554	3,201,482,960,535	-0.37	-1.43	+1.65
Asia	2,690,931,735,661	2,710,018,769,712	-0.70	-1.60	+3.80

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	59,830,636,600	58,583,684,644	+2.13	-10.77	+5.88
Consumer Staples	52,227,434,244	51,878,573,123	+0.67	-3.12	-11.69
Financials	178,537,854,544	178,875,751,111	-0.19	-2.80	-5.68
Real Estate	44,408,521,789	44,505,699,470	-0.22	-5.84	+6.25
Materials	59,879,790,961	60,231,442,368	-0.58	-5.76	+0.06
Industrials	144,768,428,691	146,113,283,700	-0.92	-2.51	+0.50
Consumer Discretionary	143,493,391,746	145,286,523,854	-1.23	-2.08	+1.17
Utilities	25,387,087,073	25,738,628,179	-1.37	-0.63	-2.19
Health Care	89,448,599,496	91,023,298,448	-1.73	-0.06	-8.03
Communication Services	54,391,655,151	56,110,802,814	-3.06	-6.62	-5.53
Information Technology	135,230,578,008	141,662,425,273	-4.54	-3.58	+9.23