

DataLend Daily Equity Market Update

23 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	70.92	70.12	+1.14	-6.19	-6.38
Americas	64.86	63.71	+1.80	-6.58	-7.61
EMEA	6.08	6.02	+0.95	-4.49	-3.52
Asia	10.47	10.46	+0.10	-0.38	-7.99

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	69.73	68.95	+1.13	+2.22	+3.19
Americas	66.79	66.08	+1.07	+1.18	-1.15
EMEA	45.20	44.86	+0.77	+0.09	+7.37
Asia	102.62	101.18	+1.43	+4.62	+7.07

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.40	4.46	-0.06	-0.21	-0.33
Americas	3.78	3.83	-0.05	-0.18	-0.20
EMEA	5.52	5.58	-0.06	-0.35	-1.16
Asia	7.17	7.18	-0.01	-0.09	-0.09

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,031,203,805,325	1,046,136,933,374	-1.43	-5.85	-3.37
Americas	666,795,969,699	674,906,277,963	-1.20	-5.47	-0.55
EMEA	174,676,613,205	178,108,195,733	-1.93	-8.44	-16.28
Asia	189,731,222,421	193,122,459,677	-1.76	-4.70	+0.89

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,436,297,670,004	23,480,665,859,703	-0.19	-1.45	+3.89
Americas	17,625,504,473,974	17,600,204,120,634	+0.14	-0.94	+4.64
EMEA	3,164,336,200,379	3,189,530,003,408	-0.79	-2.57	+1.25
Asia	2,646,456,995,651	2,690,931,735,661	-1.65	-3.49	+2.18

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	53,102,108,838	52,227,409,562	+1.67	-2.19	-10.94
Health Care	89,130,276,982	89,448,695,296	-0.36	-1.39	-6.32
Utilities	25,143,814,823	25,387,087,073	-0.96	-4.85	-2.03
Financials	176,442,070,488	178,538,078,510	-1.17	-5.11	-7.20
Materials	59,108,913,294	59,881,971,526	-1.29	-2.93	-1.54
Information Technology	133,328,587,945	135,230,596,908	-1.41	-6.42	+5.65
Communication Services	53,582,621,276	54,391,655,151	-1.49	-7.30	-6.22
Industrials	142,238,247,526	144,768,343,028	-1.75	-5.59	-2.30
Real Estate	43,499,446,284	44,408,521,789	-2.05	-7.88	+3.07
Consumer Discretionary	140,252,773,061	143,494,068,646	-2.26	-5.10	-2.90
Energy	57,712,360,855	59,830,636,600	-3.54	-15.61	+2.24