

DataLend Daily Equity Market Update

27 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	73.67	71.97	+2.35	+0.99	+8.59
Americas	67.80	66.45	+2.03	+1.83	+8.32
EMEA	6.19	6.11	+1.17	+0.23	-0.70
Asia	10.59	10.52	+0.67	+0.16	-2.02

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	75.55	70.82	+6.68	+10.11	+8.94
Americas	76.40	68.41	+11.67	+15.66	+19.72
EMEA	45.21	45.44	-0.50	-0.20	-27.15
Asia	99.32	102.03	-2.65	-0.53	+2.85

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,028,384,315,296	1,022,494,111,357	+0.58	-3.41	-3.42
Americas	663,215,030,489	661,131,912,683	+0.32	-3.14	-0.89
EMEA	170,857,869,271	171,225,103,955	-0.21	-7.90	-16.59
Asia	194,311,415,537	190,137,094,719	+2.20	-0.11	+1.82

Sector Analysis

Loan Values across each sector

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
44,043,164,930	42,906,321,370	+2.65	-0.81	+1.56
142,745,872,745	140,946,448,495	+1.28	-2.97	-1.87
58,812,189,872	58,131,021,783	+1.17	-4.18	+5.05
89,894,509,147	89,103,404,997	+0.89	+1.10	-4.23
59,056,513,989	58,572,177,229	+0.83	-0.93	-0.33
138,503,670,518	137,643,863,735	+0.62	-4.28	-1.79
53,517,438,367	53,276,931,568	+0.45	-0.77	-8.70
176,255,049,951	176,382,583,142	-0.07	-2.33	-7.29
129,902,827,577	130,197,487,736	-0.23	-6.35	+0.88
52,597,406,088	52,862,073,157	-0.50	-5.97	-6.96
24,711,508,402	24,843,207,967	-0.53	-4.50	-11.28
	44,043,164,930 142,745,872,745 58,812,189,872 89,894,509,147 59,056,513,989 138,503,670,518 53,517,438,367 176,255,049,951 129,902,827,577 52,597,406,088	44,043,164,930 42,906,321,370 142,745,872,745 140,946,448,495 58,812,189,872 58,131,021,783 89,894,509,147 89,103,404,997 59,056,513,989 58,572,177,229 138,503,670,518 137,643,863,735 53,517,438,367 53,276,931,568 176,255,049,951 176,382,583,142 129,902,827,577 130,197,487,736 52,597,406,088 52,862,073,157	44,043,164,930 42,906,321,370 +2.65 142,745,872,745 140,946,448,495 +1.28 58,812,189,872 58,131,021,783 +1.17 89,894,509,147 89,103,404,997 +0.89 59,056,513,989 58,572,177,229 +0.83 138,503,670,518 137,643,863,735 +0.62 53,517,438,367 53,276,931,568 +0.45 176,255,049,951 176,382,583,142 -0.07 129,902,827,577 130,197,487,736 -0.23 52,597,406,088 52,862,073,157 -0.50	44,043,164,930 42,906,321,370 +2.65 -0.81 142,745,872,745 140,946,448,495 +1.28 -2.97 58,812,189,872 58,131,021,783 +1.17 -4.18 89,894,509,147 89,103,404,997 +0.89 +1.10 59,056,513,989 58,572,177,229 +0.83 -0.93 138,503,670,518 137,643,863,735 +0.62 -4.28 53,517,438,367 53,276,931,568 +0.45 -0.77 176,255,049,951 176,382,583,142 -0.07 -2.33 129,902,827,577 130,197,487,736 -0.23 -6.35 52,597,406,088 52,862,073,157 -0.50 -5.97

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.41	4.40	+0.02	-0.09	-0.27
Americas	3.79	3.78	+0.01	-0.08	-0.15
EMEA	5.42	5.43	-0.01	-0.33	-1.07
Asia	7.34	7.22	+0.13	+0.20	+0.03

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,303,277,427,721	23,261,253,340,206	+0.18	-1.39	+2.43
Americas	17,504,185,767,397	17,474,300,564,579	+0.17	-1.03	+3.05
EMEA	3,153,207,963,540	3,152,594,109,353	+0.02	-2.24	-0.05
Asia	2,645,883,696,783	2,634,358,666,274	+0.44	-2.77	+1.41

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