

# DataLend Daily Equity Market Update

13 January 2023

For more information please contact [sales@equilend.com](mailto:sales@equilend.com)

## 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	80.99	69.98	+15.74	+39.83	+60.01
Americas	70.76	61.83	+14.43	+42.25	+64.15
EMEA	12.11	9.50	+27.49	+33.48	+37.32
Asia	9.98	10.25	-2.65	-5.57	-5.22

## Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	68.84	66.31	+3.82	+8.40	+11.24
Americas	68.30	64.58	+5.77	+13.82	+20.99
EMEA	51.51	50.20	+2.62	+6.33	+9.91
Asia	91.26	91.57	-0.34	-3.11	-7.31

## Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.84	4.78	+0.05	-0.05	-0.12
Americas	4.17	4.09	+0.07	-0.06	-0.01
EMEA	6.67	6.63	+0.04	+0.08	-0.34
Asia	6.90	6.96	-0.06	-0.17	-0.71

## Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,087,203,782,544	1,067,740,138,825	+1.82	+3.65	+2.01
Americas	695,738,729,393	680,194,600,079	+2.29	+3.26	+3.72
EMEA	211,474,328,039	208,237,822,391	+1.55	+5.67	+0.96
Asia	179,990,725,112	179,307,716,355	+0.38	+2.86	-2.97

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,477,366,396,531	22,328,531,051,257	+0.67	+4.70	+4.58
Americas	16,698,227,459,495	16,610,452,137,899	+0.53	+4.65	+3.92
EMEA	3,170,219,248,444	3,141,816,744,845	+0.90	+4.45	+6.11
Asia	2,608,919,688,591	2,576,262,168,513	+1.27	+5.35	+7.00

## Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	35,813,856,718	33,311,586,995	+7.51	+23.54	+20.82
Energy	66,428,326,641	64,604,957,016	+2.82	-0.32	-7.88
Financials	122,908,190,065	119,670,848,565	+2.71	-9.23	+5.12
Materials	70,295,783,291	68,754,249,204	+2.24	+9.02	+1.40
Real Estate	41,369,809,158	40,510,660,583	+2.12	+3.45	-3.97
Consumer Discretionary	158,543,694,108	156,096,699,851	+1.57	+8.05	+4.74
Industrials	136,048,905,586	133,975,413,575	+1.55	+5.79	+4.22
Health Care	99,515,430,726	98,198,379,038	+1.34	+4.59	+7.16
Information Technology	184,058,201,893	182,038,800,704	+1.11	+6.45	+2.98
Communication Services	61,209,350,900	60,831,606,534	+0.62	+4.12	-1.71
Consumer Staples	52,671,055,182	52,538,364,081	+0.25	-2.09	-3.84