

# DataLend Daily Equity Market Update

09 February 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	97.66	100.46	-2.79	-10.08	+39.56
Americas	91.39	94.27	-3.05	-9.30	+47.81
EMEA	9.04	8.93	+1.20	-8.66	-4.84
Asia	8.36	8.31	+0.54	-16.45	-18.48

## Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	74.86	75.53	-0.89	-3.63	+12.90
Americas	79.62	80.52	-1.12	-4.01	+23.29
EMEA	49.68	49.28	+0.81	+1.00	-1.04
Asia	83.40	84.14	-0.88	-5.30	-8.92

## Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,075,280,168,728	1,077,709,562,708	-0.23	-1.99	+0.71
Americas	692,824,850,224	698,989,851,496	-0.88	-2.85	+1.86
EMEA	194,674,768,638	193,608,517,649	+0.55	-2.30	-6.51
Asia	187,780,549,865	185,111,193,563	+1.44	+1.64	+4.73

## Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	64,224,755,606	62,276,022,781	+3.13	+6.63	-0.59
Utilities	27,700,365,309	27,322,588,214	+1.38	-8.41	-16.85
Materials	68,968,146,682	68,454,712,614	+0.75	-2.66	+0.31
Consumer Staples	51,708,706,629	51,738,256,813	-0.06	-2.70	-1.58
Financials	116,466,679,500	116,592,311,840	-0.11	-4.47	-2.70
Real Estate	41,720,823,370	41,814,713,529	-0.22	-4.81	+2.99
Industrials	137,016,428,136	137,445,531,497	-0.31	-1.87	+2.24
Communication Services	61,368,895,266	61,605,630,107	-0.38	-3.31	+0.75
Consumer Discretionary	158,052,429,055	158,790,542,182	-0.46	-3.30	+1.35
Health Care	94,957,167,777	95,817,919,099	-0.90	-1.88	-3.30
Information Technology	189,602,502,114	192,231,354,875	-1.37	-1.50	+4.15

## Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.72	4.69	+0.02	-0.04	-0.07
Americas	4.09	4.08	+0.01	-0.06	-0.01
EMEA	6.06	6.07	-0.00	-0.12	-0.56
Asia	7.09	7.01	+0.07	+0.22	+0.13

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,800,358,028,087	22,967,544,347,158	-0.73	-1.21	+2.11
Americas	16,940,667,983,181	17,137,364,223,758	-1.15	-1.32	+1.99
EMEA	3,209,975,302,939	3,190,337,719,401	+0.62	-0.44	+2.17
Asia	2,649,714,741,967	2,639,842,404,000	+0.37	-1.46	+2.85