

DataLend Daily Equity Market Update

08 June 2023

For more information please contact 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	66.20	67.78	-2.33	-5.79	-18.29
Americas	61.68	62.67	-1.57	-6.45	-19.75
EMEA	5.63	5.25	+7.40	-6.53	-11.95
Asia	8.92	9.93	-10.21	-7.49	-3.01

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	66.44	66.38	+0.09	-3.32	-2.82
Americas	63.49	63.40	+0.14	-4.00	-9.82
EMEA	49.46	50.22	-1.51	-6.29	+6.22
Asia	93.52	92.72	+0.87	-2.27	+4.18

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.64	4.64	+0.00	-0.09	-0.36
Americas	3.96	3.93	+0.03	-0.02	-0.14
EMEA	6.08	6.21	-0.13	-0.64	-1.76
Asia	7.38	7.42	-0.05	+0.07	+0.10

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,076,761,703,920	1,076,855,546,665	-0.01	+0.95	-4.94
Americas	687,921,923,041	682,603,677,197	+0.78	+2.55	-0.26
EMEA	193,012,115,435	196,542,645,150	-1.80	-7.33	-23.40
Asia	195,827,665,443	197,709,224,318	-0.95	+4.44	+2.54

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,204,786,405,397	23,211,681,990,233	-0.03	+2.95	+2.46
Americas	17,377,490,683,511	17,384,906,410,907	-0.04	+2.96	+3.38
EMEA	3,172,084,538,060	3,163,045,609,137	+0.29	+2.43	-1.23
Asia	2,655,211,183,827	2,663,729,970,189	-0.32	+3.51	+1.10

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	63,311,969,027	59,108,238,591	+7.11	+11.39	+5.17
Real Estate	45,726,016,135	44,970,243,909	+1.68	+5.90	+5.23
Utilities	25,719,648,947	25,528,167,137	+0.75	-26.05	-19.29
Materials	60,162,037,559	59,753,687,186	+0.68	-1.61	-13.82
Energy	56,910,288,786	56,737,166,372	+0.31	+2.71	-13.56
Industrials	149,546,548,357	149,273,208,617	+0.18	+4.77	-2.97
Health Care	92,399,025,561	92,607,064,825	-0.22	-2.54	-5.38
Financials	184,348,098,625	185,637,379,471	-0.69	-0.73	-7.76
Consumer Discretionary	145,426,683,510	146,725,304,999	-0.89	+5.11	-4.04
Consumer Staples	56,236,608,020	56,748,299,667	-0.90	-0.65	-14.51
Information Technology	134,553,584,736	136,002,451,316	-1.07	+1.90	+8.93