

DataLend Daily Equity Market Update

13 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	67.20	64.84	+3.64	-7.35	-15.04
Americas	61.92	59.93	+3.32	-8.90	-17.81
EMEA	5.54	5.42	+2.24	-7.13	-14.73
Asia	9.71	9.14	+6.23	-3.61	+9.57

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	65.72	65.69	+0.05	-1.04	-3.63
Americas	63.28	63.12	+0.26	-2.48	-7.76
EMEA	42.62	43.60	-2.23	-5.05	-15.23
Asia	95.59	95.27	+0.34	+0.92	+5.97

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.55	4.55	-0.00	-0.18	-0.41
Americas	3.87	3.87	-0.00	-0.15	-0.22
EMEA	5.87	5.89	-0.02	-0.62	-1.84
Asia	7.36	7.35	+0.01	+0.11	+0.21

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,064,425,372,553	1,057,016,820,978	+0.70	-2.91	-5.41
Americas	678,258,258,930	673,111,319,594	+0.76	-2.78	-1.48
EMEA	186,521,577,024	186,273,775,148	+0.13	-9.07	-24.74
Asia	199,645,536,599	197,631,726,235	+1.02	+3.15	+5.60

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,408,239,479,344	23,231,028,927,115	+0.76	+1.02	+3.14
Americas	17,520,192,825,455	17,380,094,137,573	+0.81	+1.02	+4.06
EMEA	3,175,429,368,684	3,161,156,543,734	+0.45	+0.58	-1.22
Asia	2,712,617,285,205	2,689,778,245,808	+0.85	+1.58	+2.58

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Information Technology	137,204,544,748	133,489,095,804	+2.78	-1.24	+12.44
Energy	62,418,884,794	61,476,583,987	+1.53	+9.29	+0.24
Consumer Discretionary	145,672,593,053	144,063,218,504	+1.12	-1.62	-3.23
Consumer Staples	55,606,427,895	55,017,902,670	+1.07	-0.89	-13.06
Health Care	89,536,223,155	88,886,763,173	+0.73	-7.12	-8.54
Industrials	147,553,920,722	147,629,865,687	-0.05	-2.42	-3.48
Financials	180,251,429,857	180,789,499,786	-0.30	-3.90	-10.37
Communication Services	57,576,181,320	57,751,666,333	-0.30	-1.49	-5.08
Materials	59,458,145,095	59,758,132,324	-0.50	-2.47	-10.76
Real Estate	44,986,010,794	45,263,151,267	-0.61	-2.49	+3.49
Utilities	25,357,810,895	25,555,164,824	-0.77	-11.06	-28.39