

DataLend Daily Equity Market Update

15 September 2022

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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	48.08	47.77	+0.64	-1.32	-40.58
Americas	43.26	42.45	+1.90	-1.60	-43.05
EMEA	7.17	7.13	+0.57	+4.75	-18.21
Asia	9.55	9.95	-4.05	-3.22	-1.37

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	56.86	55.83	+1.86	+0.37	-17.35
Americas	54.27	53.23	+1.95	+0.58	-23.95
EMEA	40.38	39.53	+2.14	+0.09	-4.65
Asia	81.36	80.82	+0.67	-2.04	-9.57

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.86	6.75	+0.11	+0.25	+0.79
Americas	6.07	5.94	+0.13	+0.10	+0.50
EMEA	8.00	8.07	-0.07	+0.30	+0.72
Asia	9.57	9.38	+0.18	+0.88	+2.32

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,132,275,849,296	1,118,520,127,615	+1.23	+2.43	+3.85
Americas	702,214,987,824	688,685,595,298	+1.96	-0.38	-0.52
EMEA	212,555,864,179	216,850,538,692	-1.98	+4.75	+1.82
Asia	217,504,997,293	212,983,993,626	+2.12	+10.07	+23.80

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,503,781,114,643	16,561,193,121,653	-0.35	-1.31	-8.14
Americas	11,573,418,107,605	11,603,780,854,167	-0.26	-2.04	-8.67
EMEA	2,656,663,320,998	2,687,600,213,449	-1.15	+0.89	-7.34
Asia	2,273,699,686,040	2,269,812,054,038	+0.17	-0.04	-6.29

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	83,346,161,240	80,329,217,275	+3.76	+16.13	+30.47
Materials	76,756,593,365	74,587,668,672	+2.91	+9.17	+16.52
Real Estate	44,149,031,951	43,170,307,766	+2.27	+1.71	-0.72
Health Care	95,969,517,303	94,304,296,309	+1.77	+3.11	+3.89
Financials	126,380,444,447	124,941,731,203	+1.15	+6.14	+5.67
Communication Services	65,048,109,138	64,426,000,458	+0.97	-7.82	+2.24
Industrials	144,529,345,472	143,546,497,235	+0.68	-1.91	+4.67
Consumer Staples	55,707,073,811	55,339,393,285	+0.66	+3.26	+1.01
Consumer Discretionary	154,511,661,145	153,729,993,289	+0.51	+1.28	-0.76
Utilities	30,761,372,900	30,677,841,301	+0.27	-0.57	-13.20
Information Technology	181,661,366,969	181,550,872,881	+0.06	+0.96	-3.93