

DataLend Daily Equity Market Update

16 September 2022

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	47.70	48.08	-0.80	-2.71	-33.37
Americas	42.50	43.26	-1.75	-2.57	-35.99
EMEA	7.21	7.17	+0.61	-3.92	-20.69
Asia	9.36	9.55	-1.99	-7.73	-1.99

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	56.73	56.86	-0.23	-0.44	-14.05
Americas	54.32	54.27	+0.10	+0.31	-18.70
EMEA	40.23	40.38	-0.37	-1.21	-6.40
Asia	80.53	81.36	-1.02	-2.69	-10.05

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.95	6.86	+0.08	+0.41	+0.87
Americas	6.12	6.07	+0.06	+0.30	+0.51
EMEA	8.13	8.00	+0.12	+0.42	+0.99
Asia	9.75	9.57	+0.18	+0.87	+2.51

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,134,833,436,546	1,132,275,849,296	+0.23	+2.74	+4.24
Americas	701,437,615,029	702,214,987,824	-0.11	+1.06	-1.24
EMEA	213,989,846,323	212,555,864,179	+0.67	+4.34	+5.11
Asia	219,405,975,194	217,504,997,293	+0.87	+6.79	+25.51

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,338,915,512,268	16,503,753,506,523	-1.00	-3.27	-8.76
Americas	11,454,213,540,086	11,573,390,499,484	-1.03	-3.87	-9.39
EMEA	2,633,665,767,495	2,656,663,320,998	-0.87	-1.10	-7.63
Asia	2,251,036,204,687	2,273,699,686,040	-1.00	-2.70	-6.78

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	128,785,256,992	126,380,444,447	+1.90	+5.92	+8.24
Consumer Staples	56,502,988,216	55,707,073,811	+1.43	+3.94	+5.09
Consumer Discretionary	156,193,457,216	154,511,661,145	+1.09	+2.35	+0.77
Health Care	96,892,552,948	95,969,517,303	+0.96	+2.97	+6.42
Industrials	144,852,669,470	144,529,353,616	+0.22	+1.95	+4.46
Information Technology	181,916,165,277	181,661,366,969	+0.14	+1.70	-4.23
Utilities	30,759,678,984	30,761,372,900	-0.01	-0.36	-11.99
Communication Services	64,786,250,393	65,048,109,138	-0.40	-8.66	+2.53
Materials	75,352,936,531	76,756,593,365	-1.83	+5.92	+12.92
Real Estate	43,291,339,811	44,167,131,216	-1.98	-0.13	-3.04
Energy	80,957,753,172	83,346,161,240	-2.87	+11.41	+27.98