

DataLend Daily Equity Market Update

19 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	47.08	47.70	-1.30	-6.66	-23.72
Americas	40.53	42.50	-4.64	-9.97	-28.46
EMEA	7.42	7.21	+2.83	-3.79	-1.47
Asia	10.92	9.36	+16.64	+5.89	+14.20

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	55.48	56.73	-2.21	-2.46	-12.63
Americas	52.18	54.32	-3.94	-4.36	-17.39
EMEA	39.83	40.23	-0.98	-2.12	-6.01
Asia	81.11	80.53	+0.72	+0.78	-8.61

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	7.04	6.95	+0.09	+0.52	+1.06
Americas	6.16	6.12	+0.04	+0.41	+0.67
EMEA	8.36	8.13	+0.23	+0.64	+1.32
Asia	9.97	9.75	+0.22	+0.87	+2.70

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,141,888,849,621	1,134,833,436,546	+0.62	+2.14	+7.47
Americas	701,372,008,317	701,437,615,029	-0.01	+0.77	+1.70
EMEA	217,596,068,219	213,989,846,323	+1.69	+3.65	+9.78
Asia	222,920,773,086	219,405,975,194	+1.60	+5.16	+27.63

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,221,021,396,111	16,338,915,281,211	-0.72	-5.40	-8.70
Americas	11,381,281,346,375	11,454,210,143,291	-0.64	-5.91	-9.29
EMEA	2,604,067,794,370	2,633,668,933,234	-1.12	-4.31	-7.58
Asia	2,235,672,255,366	2,251,036,204,687	-0.68	-4.03	-6.94

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	57,722,201,622	56,502,988,216	+2.16	+5.00	+10.55
Financials	130,611,711,468	128,785,256,992	+1.42	+5.71	+10.86
Utilities	31,160,297,693	30,759,678,984	+1.30	+1.02	+2.15
Real Estate	43,679,137,660	43,291,339,811	+0.90	+0.11	-1.67
Information Technology	183,469,386,255	181,916,165,277	+0.85	+0.60	-0.70
Consumer Discretionary	157,237,633,379	156,193,477,216	+0.67	+1.54	+4.29
Health Care	96,785,334,047	96,892,646,948	-0.11	+2.30	+6.91
Industrials	144,348,553,536	144,852,710,670	-0.35	+0.15	+7.35
Communication Services	64,325,611,861	64,786,209,193	-0.71	-2.43	+2.87
Materials	74,649,339,341	75,352,936,531	-0.93	+1.92	+15.46
Energy	79,369,752,932	80,957,753,172	-1.96	+3.18	+25.31