

DataLend Daily Equity Market Update

26 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	47.79	49.50	-3.45	+1.52	-17.66
Americas	42.41	44.81	-5.35	+4.65	-20.90
EMEA	8.06	7.20	+12.00	+8.65	+15.77
Asia	9.40	9.43	-0.32	-13.96	-0.58

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	58.20	59.90	-2.84	+4.91	-5.16
Americas	56.03	59.13	-5.25	+7.36	-7.06
EMEA	42.94	41.05	+4.61	+7.80	+2.83
Asia	78.31	79.12	-1.03	-3.46	-9.43

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.93	6.96	-0.03	-0.11	+0.67
Americas	5.98	6.02	-0.04	-0.19	+0.22
EMEA	8.21	8.21	-0.00	-0.15	+1.03
Asia	10.50	10.45	+0.05	+0.53	+2.77

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,113,000,114,377	1,140,484,331,298	-2.41	-2.53	+4.18
Americas	684,336,719,420	701,935,943,958	-2.51	-2.43	-0.67
EMEA	201,630,323,684	207,208,798,354	-2.69	-7.34	+2.73
Asia	227,033,071,274	231,339,588,986	-1.86	+1.84	+23.95

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,069,764,058,171	16,396,948,722,726	-2.00	-0.93	-5.93
Americas	11,450,668,342,953	11,659,033,060,567	-1.79	+0.61	-4.40
EMEA	2,457,075,878,541	2,524,031,377,373	-2.65	-5.64	-10.15
Asia	2,162,019,836,677	2,213,884,284,786	-2.34	-3.28	-8.76

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	30,707,366,925	31,064,041,557	-1.15	-1.45	+0.94
Consumer Staples	58,008,940,738	58,975,421,440	-1.64	+0.50	+7.12
Financials	132,483,675,304	134,763,100,146	-1.69	+1.43	+16.51
Information Technology	178,851,880,302	181,977,001,100	-1.72	-2.52	-0.71
Real Estate	42,901,764,685	43,803,584,148	-2.06	-1.78	-1.53
Industrials	141,064,815,614	144,420,064,969	-2.32	-2.27	+1.24
Communication Services	63,928,272,699	65,565,674,955	-2.50	-0.62	+0.33
Consumer Discretionary	156,000,436,789	160,408,765,396	-2.75	-0.79	+4.34
Health Care	97,110,884,672	100,346,176,156	-3.22	+0.33	+7.92
Materials	67,552,872,532	70,212,190,649	-3.79	-9.51	-2.34
Energy	69,118,612,851	74,424,573,751	-7.13	-12.92	+1.53