

DataLend Daily Equity Market Update

09 December 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	50.58	49.33	+2.54	-2.95	+4.89
Americas	41.55	40.82	+1.77	-7.06	+2.23
EMEA	9.16	9.08	+0.89	+5.93	-7.76
Asia	12.34	11.38	+8.47	+6.61	+27.51

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	61.47	61.63	-0.25	-0.56	+8.33
Americas	54.32	55.06	-1.35	-3.53	+5.09
EMEA	46.14	46.22	-0.18	+2.66	+5.30
Asia	107.07	105.73	+1.27	+2.20	+12.51

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.91	4.90	+0.00	-0.03	-0.32
Americas	4.15	4.14	+0.01	+0.00	-0.17
EMEA	7.08	7.16	-0.08	-0.32	-1.40
Asia	7.25	7.24	+0.01	-0.07	-0.28

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,072,334,402,612	1,066,065,805,447	+0.59	-2.93	-4.47
Americas	679,151,119,869	673,705,671,154	+0.81	-2.89	-3.33
EMEA	214,508,703,355	216,434,532,885	-0.89	-5.33	-12.48
Asia	178,674,579,387	175,925,601,407	+1.56	-0.06	+2.16

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,858,455,150,415	21,739,823,843,243	+0.55	-2.27	+1.70
Americas	16,366,342,055,786	16,289,973,733,941	+0.47	-2.95	+0.52
EMEA	3,027,832,816,476	3,021,104,289,483	+0.22	-1.00	+4.80
Asia	2,464,280,278,153	2,428,745,819,820	+1.46	+0.90	+6.16

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	54,632,629,130	53,423,553,352	+2.26	-0.80	-2.88
Real Estate	42,905,532,725	42,136,908,706	+1.82	-0.39	+3.54
Information Technology	178,541,584,857	176,371,838,872	+1.23	-3.18	-0.99
Health Care	92,748,485,360	92,061,536,766	+0.75	-2.95	-6.06
Consumer Discretionary	155,036,794,333	153,956,579,323	+0.70	-2.03	+0.85
Communication Services	68,348,280,642	67,963,421,397	+0.57	+7.06	+14.00
Energy	67,731,294,344	67,373,284,521	+0.53	-10.13	-14.03
Financials	115,547,011,943	115,462,259,600	+0.07	-6.74	-13.89
Utilities	29,595,029,723	29,604,810,670	-0.03	-0.90	-2.75
Industrials	130,800,533,601	130,947,610,394	-0.11	-5.92	-12.93
Materials	72,721,937,433	73,373,457,457	-0.89	-0.59	+3.73