

DataLend Daily Equity Market Update

14 December 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	49.34	51.51	-4.20	+1.46	-19.41
Americas	40.70	41.96	-3.02	+0.13	-23.69
EMEA	9.17	9.50	-3.53	-6.29	-7.89
Asia	12.07	12.74	-5.29	+12.82	+6.49

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	60.71	62.63	-3.07	-0.80	-2.14
Americas	54.25	55.06	-1.46	-1.04	-7.67
EMEA	45.97	49.98	-8.03	-0.60	+4.10
Asia	100.43	105.91	-5.18	-3.91	+1.30

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.89	4.83	+0.06	+0.01	-0.37
Americas	4.11	4.07	+0.04	+0.02	-0.25
EMEA	6.89	6.96	-0.07	-0.38	-1.48
Asia	7.55	7.26	+0.29	+0.33	-0.11

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,076,303,531,385	1,060,040,546,489	+1.53	+1.47	-5.84
Americas	675,486,118,878	669,738,824,136	+0.86	+1.42	-5.65
EMEA	212,335,884,449	211,419,569,819	+0.43	-3.72	-13.59
Asia	188,481,528,057	178,882,152,534	+5.37	+8.25	+3.91

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,014,106,140,140	21,951,371,958,693	+0.29	+1.23	+1.33
Americas	16,435,169,025,712	16,451,603,483,756	-0.10	+0.82	+0.08
EMEA	3,083,274,073,609	3,036,949,049,560	+1.53	+1.63	+5.02
Asia	2,495,663,040,819	2,462,819,425,378	+1.33	+3.47	+5.39

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	71,609,873,150	69,122,810,126	+3.60	+6.25	-7.61
Consumer Staples	55,487,430,037	53,841,103,577	+3.06	+5.39	-4.17
Communication Services	65,186,519,700	63,864,652,303	+2.07	+3.07	+3.43
Real Estate	43,612,821,751	42,797,270,086	+1.91	+4.90	+0.96
Health Care	94,252,560,313	92,688,893,432	+1.69	+4.15	-3.42
Industrials	132,625,725,141	130,665,288,663	+1.50	-0.10	-11.20
Utilities	29,877,301,438	29,464,289,575	+1.40	+1.48	-10.65
Consumer Discretionary	153,846,867,377	151,952,504,691	+1.25	-0.45	-3.68
Materials	69,686,718,677	69,064,816,708	+0.90	-6.11	-4.13
Financials	115,834,801,171	114,903,209,296	+0.81	-1.12	-12.54
Information Technology	180,406,076,778	179,153,799,893	+0.70	+2.32	-3.45