

DataLend Daily Equity Market Update

15 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	49.68	49.34	+0.68	+0.72	-15.00
Americas	41.49	40.70	+1.96	+1.64	-18.73
EMEA	8.79	9.17	-4.06	-3.13	+0.31
Asia	11.67	12.07	-3.32	+2.54	+1.73

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	61.25	60.71	+0.90	-0.61	-1.84
Americas	54.55	54.25	+0.55	-0.92	-6.76
EMEA	48.02	45.97	+4.47	+3.88	+9.05
Asia	100.30	100.43	-0.13	-5.13	-1.27

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.91	4.89	+0.02	+0.01	-0.24
Americas	4.12	4.11	+0.01	-0.01	-0.15
EMEA	6.95	6.89	+0.06	-0.21	-1.15
Asia	7.63	7.55	+0.08	+0.39	+0.00

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,072,891,952,010	1,076,303,531,385	-0.32	+0.64	-3.51
Americas	672,681,979,728	675,486,118,878	-0.42	-0.15	-3.39
EMEA	212,713,209,376	212,335,884,449	+0.18	-1.72	-9.83
Asia	187,496,762,907	188,481,528,057	-0.52	+6.58	+4.34

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,833,555,208,716	22,014,106,140,140	-0.82	+0.43	+1.23
Americas	16,315,656,518,146	16,435,169,025,712	-0.73	+0.16	+0.10
EMEA	3,060,285,685,667	3,083,274,073,609	-0.75	+1.30	+5.12
Asia	2,457,613,004,903	2,495,663,040,819	-1.52	+1.19	+4.28

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	72,433,876,482	71,609,873,150	+1.15	+7.51	-1.29
Financials	116,587,125,532	115,834,801,171	+0.65	+0.97	-9.44
Industrials	133,263,057,733	132,625,725,141	+0.48	+1.77	-7.97
Information Technology	180,327,142,105	180,406,076,778	-0.04	+2.24	-0.57
Health Care	93,899,389,672	94,252,560,313	-0.37	+2.00	-1.57
Materials	69,356,758,231	69,686,718,677	-0.47	-5.47	-1.44
Consumer Discretionary	152,895,192,753	153,846,867,377	-0.62	-0.69	-0.60
Real Estate	43,219,988,331	43,612,821,751	-0.90	+2.57	+1.65
Consumer Staples	54,972,324,246	55,487,430,037	-0.93	+2.90	-5.07
Communication Services	64,574,712,748	65,186,519,700	-0.94	-4.99	+4.26
Utilities	29,283,478,296	29,877,301,438	-1.99	-1.09	-9.98