

DataLend Daily Equity Market Update

19 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	49.41	50.61	-2.38	-2.48	-8.94
Americas	41.20	43.10	-4.41	+0.36	-11.38
EMEA	8.58	8.82	-2.68	-10.94	+0.32
Asia	11.96	10.53	+13.58	-5.19	+3.87

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	61.00	61.88	-1.42	-2.51	-0.52
Americas	55.08	56.46	-2.44	+0.07	-2.52
EMEA	46.35	46.87	-1.10	-6.01	+3.83
Asia	98.35	98.46	-0.11	-7.90	-3.59

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.94	4.96	-0.02	+0.10	-0.11
Americas	4.12	4.17	-0.06	+0.05	-0.04
EMEA	7.13	7.01	+0.12	+0.09	-0.96
Asia	7.68	7.61	+0.08	+0.40	+0.11

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,051,192,778,050	1,065,734,148,998	-1.36	-0.36	-3.69
Americas	653,991,736,732	670,776,305,291	-2.50	-1.47	-3.55
EMEA	210,763,539,692	209,457,501,897	+0.62	-1.49	-10.76
Asia	186,437,501,626	185,500,341,811	+0.51	+5.15	+5.21

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,272,386,142,906	21,493,865,378,432	-1.03	-2.41	-1.46
Americas	15,891,586,550,675	16,067,822,213,671	-1.10	-2.67	-2.68
EMEA	2,954,451,868,205	2,987,743,450,968	-1.11	-2.67	+1.26
Asia	2,426,347,724,026	2,438,299,713,793	-0.49	-0.35	+3.67

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	54,752,666,078	54,771,157,970	-0.03	+1.78	-3.40
Financials	116,701,286,156	116,925,459,800	-0.19	+1.87	-7.59
Health Care	92,665,673,658	92,861,880,082	-0.21	+0.62	-0.11
Materials	68,820,614,719	69,334,419,277	-0.74	-4.90	-1.51
Industrials	129,244,603,111	130,528,015,945	-0.98	-0.22	-9.16
Information Technology	176,678,417,307	178,732,327,369	-1.15	+0.67	-1.74
Consumer Discretionary	149,286,317,761	151,335,721,330	-1.35	-2.53	-3.24
Communication Services	61,339,509,466	62,292,960,463	-1.53	-2.54	+1.87
Utilities	29,082,207,489	29,656,118,455	-1.94	-0.30	-5.03
Real Estate	41,719,637,989	43,079,387,471	-3.16	-1.94	-3.33
Energy	67,704,839,030	72,108,580,901	-6.11	-0.11	-3.24