

DataLend Daily Equity Market Update

24 January 2023

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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	93.52	85.74	+9.08	+23.70	+83.14
Americas	85.53	77.83	+9.89	+26.13	+96.31
EMEA	10.16	9.97	+1.95	-1.62	+13.35
Asia	9.90	9.79	+1.09	+8.16	+1.39

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	73.91	71.66	+3.14	+8.66	+20.07
Americas	76.66	73.14	+4.82	+13.69	+35.92
EMEA	50.76	50.51	+0.50	-0.27	+6.16
Asia	87.97	88.81	-0.95	-1.62	-5.85

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.78	4.73	+0.05	+0.04	+0.02
Americas	4.22	4.16	+0.06	+0.11	+0.22
EMEA	6.07	6.06	+0.01	-0.23	-0.46
Asia	6.79	6.73	+0.05	-0.08	-0.82

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,082,824,276,556	1,062,111,994,760	+1.95	+1.30	+6.61
Americas	708,238,671,219	692,166,965,055	+2.32	+2.88	+11.17
EMEA	193,975,419,420	192,314,853,143	+0.86	-3.47	+0.68
Asia	180,610,185,917	177,630,176,563	+1.68	+0.59	-2.88

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,652,661,531,286	22,445,557,250,563	+0.92	+0.44	+6.23
Americas	16,794,941,420,538	16,633,339,656,978	+0.97	+0.29	+5.45
EMEA	3,196,977,974,178	3,174,216,492,104	+0.72	+0.13	+8.33
Asia	2,660,742,136,569	2,638,001,101,482	+0.86	+1.74	+8.82

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	134,736,639,999	128,047,133,788	+5.22	+10.24	+16.05
Energy	60,434,176,615	58,314,195,097	+3.64	-2.46	-7.05
Real Estate	42,169,012,950	41,231,950,405	+2.27	+2.68	+0.69
Information Technology	185,230,741,083	181,592,304,199	+2.00	+1.56	+9.94
Consumer Discretionary	155,166,598,366	152,358,190,532	+1.84	-0.56	+8.67
Communication Services	61,709,385,011	60,719,366,031	+1.63	+1.95	+7.52
Industrials	135,269,239,842	134,065,416,082	+0.90	-0.29	+6.94
Consumer Staples	51,597,738,044	51,178,382,534	+0.82	-2.00	-6.21
Utilities	28,770,071,682	28,587,172,744	+0.64	-3.66	-1.97
Materials	69,126,664,386	68,871,259,798	+0.37	-0.07	+5.61
Health Care	97,061,556,319	97,187,664,090	-0.13	-1.48	+7.66