

DataLend Daily Equity Market Update

28 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	53.63	51.11	+4.92	+13.68	-1.10
Americas	46.51	43.77	+6.26	+14.46	+1.49
EMEA	8.85	8.96	-1.18	+3.32	+2.61
Asia	9.08	9.74	-6.79	-6.27	-29.73

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	61.08	61.52	-0.72	-1.06	-4.33
Americas	56.63	56.36	+0.47	-0.11	-3.89
EMEA	47.08	47.81	-1.52	+2.05	+5.51
Asia	91.47	93.47	-2.13	-6.13	-14.63

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.86	5.83	-0.97	+0.02	-0.08
Americas	4.11	5.28	-1.17	+0.05	-0.00
EMEA	6.64	6.60	+0.03	-0.28	-1.01
Asia	7.59	7.64	-0.05	+0.15	+0.25

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,035,202,890,922	1,016,321,537,257	+1.86	+0.29	-3.82
Americas	651,958,275,494	637,798,399,331	+2.22	+0.79	-3.43
EMEA	197,051,093,625	192,692,986,686	+2.26	-3.76	-12.34
Asia	186,193,521,802	185,830,151,239	+0.20	+3.06	+5.49

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,291,541,971,233	17,437,428,890,505	+22.10	-0.10	-2.20
Americas	15,868,725,824,856	12,087,286,045,359	+31.28	-0.35	-3.39
EMEA	2,968,100,285,837	2,917,592,702,201	+1.73	+0.29	+1.00
Asia	2,454,715,860,540	2,432,550,142,945	+0.91	+1.01	+2.00

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	69,300,191,237	65,025,497,210	+6.57	+8.27	-6.16
Financials	121,290,076,219	116,209,499,080	+4.37	+4.55	-1.28
Communication Services	59,071,440,428	57,412,804,589	+2.89	+1.44	-3.43
Health Care	92,721,954,257	90,188,869,793	+2.81	+0.68	+1.49
Utilities	29,821,564,137	29,401,594,554	+1.43	-1.09	+0.17
Consumer Staples	55,855,162,883	55,096,855,459	+1.38	+3.87	+2.71
Information Technology	170,736,740,853	168,672,423,824	+1.22	-1.98	-3.61
Industrials	127,899,983,967	126,543,119,240	+1.07	+0.00	-5.45
Materials	66,087,643,665	65,438,848,203	+0.99	-0.58	-12.54
Real Estate	41,965,105,332	41,841,137,233	+0.30	-1.23	-6.71
Consumer Discretionary	142,852,844,605	142,808,833,374	+0.03	-1.81	-5.58