DataLend Daily Equity Market Update

07 September 2022

For more information please contact sales@equilend.com

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	45.69	57.45	-20.48	-12.21	-52.92
Americas	40.89	52.45	-22.03	-13.34	-55.57
EMEA	6.80	7.24	-6.08	-3.23	-29.55
Asia	9.65	10.11	-4.55	+3.24	-1.61

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	55.96	59.20	-5.47	-6.67	-25.74
Americas	53.08	57.87	-8.27	-8.31	-34.82
EMEA	40.26	40.39	-0.32	-3.60	-6.42
Asia	82.57	83.58	-1.21	-4.82	-10.77

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.57	6.58	-0.02	+0.22	+0.37
Americas	5.94	6.02	-0.08	+0.10	+0.26
EMEA	7.65	7.56	+0.09	+0.38	-0.02
Asia	8.56	8.35	+0.21	+0.69	+1.48

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,086,607,775,143	1,092,577,266,286	-0.55	+1.54	+0.32
Americas	691,639,984,915	701,931,339,559	-1.47	+0.44	-0.33
EMEA	201,369,558,750	198,855,965,351	+1.26	+2.96	-8.66
Asia	193,598,231,478	191,789,961,376	+0.94	+4.10	+14.70

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,546,615,966,520	16,592,564,085,805	-0.28	-1.81	-5.39
Americas	11,651,549,430,629	11,663,395,450,251	-0.10	-1.23	-4.71
EMEA	2,633,264,216,254	2,631,873,691,195	+0.05	-2.16	-8.46
Asia	2,261,802,319,637	2,297,294,944,359	-1.54	-4.30	-5.15

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	64,199,063,957	63,355,519,706	+1.33	+2.99	+2.64
Materials	69,348,301,278	68,983,143,558	+0.53	-1.00	+6.86
Health Care	90,502,070,857	90,032,936,716	+0.52	+3.15	-6.74
Utilities	30,623,226,587	30,481,096,650	+0.47	-2.95	-1.58
Consumer Discretionary	147,967,957,854	149,237,201,686	-0.85	+0.42	-3.04
Financials	116,650,263,546	117,690,285,701	-0.88	+2.47	+1.55
Information Technology	175,732,906,890	177,384,532,402	-0.93	-0.55	-8.29
Industrials	151,095,477,050	152,532,412,523	-0.94	+2.49	+11.60
Consumer Staples	54,246,494,292	54,840,821,950	-1.08	+0.57	-2.67
Real Estate	42,911,133,362	43,593,773,728	-1.57	-3.22	-0.85
Energy	71,889,440,978	73,830,629,775	-2.63	+6.48	+8.32

THE INFORMATION CONTAINED HEREIN IS PROPRIETARY TO DATALEND AND SELECT THIRD PARTIES; MAY NOT BE COPIED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF DATALEND; SHALL NOT CONSTITUTE INVESTMENT ADVICE BY DATALEND, OR ANY REPRESENTATIVE THEREOF; IS NOT WARRANTED TO BE ACCURATE, COMPLETE OR TIMELY; IS PROVIDED FOR INFORMATIONAL PURPOSES ONLY; IS NOT INTENDED FOR TRADING PURPOSES; AND SHOULD NOT BE CONSTRUED AS DATALEND MAKING FORECASTS, PROJECTING RETURNS OR RECOMMENDING ANY PARTICULAR COURSE OF ACTION. NEITHER DATALEND NOR ANY REPRESENTATIVE THEREOF SHALL BE AN ADVISOR OR A FIDUCIARY OF A READER OF THIS REPORT. DATALEND IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR CORPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN. IN CONSIDERING THE INFORMATION CONTAINED HEREIN, A READER OF THIS REPORT DOES SO SOLELY IN RELIANCE ON THE READER'S OWN JUDGMENT. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE PERFORMANCE.

© 2021 EquiLend Holdings LLC. Proprietary and Confidential. For discussion purposes only.