

# DataLend Daily Equity Market Update

30 September 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   | 49.54         | 47.92          | +3.38   | +0.08   | -31.00  |
| Americas | 44.27         | 42.74          | +3.59   | -1.19   | -34.01  |
| EMEA     | 7.04          | 7.04           | +0.06   | -2.12   | +3.01   |
| Asia     | 9.46          | 9.37           | +0.94   | +0.39   | -5.32   |

## Fees (bps)

The average fee paid to lenders by borrowers

|          | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global   | 60.29         | 60.19          | +0.17   | +0.65   | -5.23   |
| Americas | 59.41         | 59.52          | -0.18   | +0.47   | -7.24   |
| EMEA     | 40.62         | 40.91          | -0.71   | -1.05   | -2.09   |
| Asia     | 80.02         | 78.85          | +1.48   | +1.14   | -6.30   |

## Utilization (%)

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

|          | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global   | 7.20          | 7.02           | +0.18   | +0.25   | +0.57   |
| Americas | 6.28          | 6.07           | +0.22   | +0.26   | +0.10   |
| EMEA     | 8.19          | 8.15           | +0.04   | -0.02   | +0.72   |
| Asia     | 11.01         | 10.89          | +0.13   | +0.56   | +3.06   |

## Loan Values (USD)

The total notional value of securities being borrowed

|          | Current Value     | Previous Value    | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global   | 1,139,017,411,103 | 1,125,983,287,059 | +1.16   | -0.13   | +2.95   |
| Americas | 708,913,885,873   | 696,191,637,301   | +1.83   | +0.99   | -2.48   |
| EMEA     | 199,627,836,479   | 199,106,057,298   | +0.26   | -3.66   | +2.19   |
| Asia     | 230,475,688,752   | 230,685,592,460   | -0.09   | -0.37   | +25.21  |

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

|          | Current Value      | Previous Value     | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global   | 15,813,515,555,155 | 16,036,468,778,938 | -1.39   | -3.56   | -5.26   |
| Americas | 11,283,696,153,108 | 11,474,678,908,958 | -1.66   | -3.22   | -4.07   |
| EMEA     | 2,436,992,199,979  | 2,442,641,580,754  | -0.23   | -3.45   | -6.77   |
| Asia     | 2,092,827,202,068  | 2,119,148,289,226  | -1.24   | -5.47   | -9.63   |

## Sector Analysis

Loan Values across each sector

| Sector                 | Current Value   | Previous Value  | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Consumer Staples       | 59,491,395,917  | 57,400,650,575  | +3.64   | +0.87   | +7.18   |
| Health Care            | 100,249,097,205 | 96,884,003,888  | +3.47   | -0.10   | +9.02   |
| Real Estate            | 44,434,786,955  | 43,406,110,045  | +2.37   | +1.44   | -2.52   |
| Materials              | 69,110,756,029  | 67,735,013,067  | +2.03   | -1.57   | -0.11   |
| Energy                 | 78,228,779,713  | 77,042,206,937  | +1.54   | +5.11   | +9.52   |
| Information Technology | 180,342,527,477 | 177,961,414,491 | +1.34   | -0.90   | +0.66   |
| Financials             | 132,760,844,005 | 131,454,257,841 | +0.99   | -1.49   | +12.56  |
| Utilities              | 31,071,454,086  | 30,803,258,004  | +0.87   | +0.02   | -0.24   |
| Industrials            | 147,303,586,259 | 146,183,615,592 | +0.77   | +2.00   | -5.78   |
| Communication Services | 64,330,841,518  | 64,099,350,314  | +0.36   | -1.88   | -0.37   |
| Consumer Discretionary | 154,948,492,059 | 155,948,775,998 | -0.64   | -3.40   | +2.85   |