

# DataLend Daily Equity Market Update

30 December 2022

For more information please contact [sales@equilend.com](mailto: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	56.05	50.45	+11.09	+7.45	+7.54
Americas	48.88	43.57	+12.19	+7.79	+9.34
EMEA	8.60	8.49	+1.32	-3.89	-0.54
Asia	9.35	9.11	+2.62	-1.48	-19.24

## Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	63.07	60.69	+3.92	+1.68	+2.03
Americas	59.06	56.02	+5.42	+3.12	+4.90
EMEA	47.74	47.21	+1.13	+1.39	+6.23
Asia	94.73	91.37	+3.68	-0.42	-9.57

## Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.92	4.87	+0.05	-1.06	-0.02
Americas	4.25	4.13	+0.11	-1.20	+0.10
EMEA	6.52	6.55	-0.03	-0.29	-0.89
Asia	7.36	7.56	-0.20	-0.19	+0.04

## Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,052,934,104,776	1,030,384,842,519	+2.19	+1.46	-4.69
Americas	678,578,941,026	651,586,801,090	+4.14	+3.66	-2.97
EMEA	194,441,157,595	194,395,009,752	+0.02	-2.45	-14.18
Asia	179,914,006,156	184,403,031,677	-2.43	-2.15	+0.64

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,406,889,603,802	21,173,719,314,461	+1.10	+23.24	-4.28
Americas	15,980,971,211,405	15,767,352,141,405	+1.35	+33.06	-5.24
EMEA	2,982,214,435,168	2,967,684,362,407	+0.49	+1.96	-2.49
Asia	2,443,703,957,229	2,438,682,810,649	+0.21	+0.35	+0.06

## Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Real Estate	44,633,057,068	42,686,906,703	+4.56	+5.35	+3.62
Industrials	132,227,436,970	127,594,325,286	+3.63	+2.56	-4.89
Health Care	94,167,763,663	91,558,497,579	+2.85	+0.52	-1.46
Information Technology	174,115,482,951	169,771,942,800	+2.56	+0.28	-5.58
Consumer Discretionary	145,121,301,634	142,181,694,103	+2.07	-0.25	-8.30
Communication Services	59,424,351,611	58,259,263,742	+2.00	-0.91	-6.92
Utilities	31,907,284,431	31,297,660,934	+1.95	+5.49	+6.84
Financials	116,190,233,148	114,181,794,408	+1.76	-1.53	-6.22
Energy	74,293,280,205	73,133,220,946	+1.59	+14.13	-1.42
Materials	66,090,158,578	65,685,329,295	+0.62	-0.38	-9.66
Consumer Staples	55,370,586,266	56,263,448,449	-1.59	+2.00	+0.54