

DataLend Daily Equity Market Update

14 June 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	76.21	78.52	-2.95	-9.49	+51.57
Americas	71.82	75.17	-4.45	-10.99	+52.76
EMEA	8.58	8.09	+5.96	+11.32	+31.06
Asia	8.33	8.86	-6.07	-8.23	-13.28

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	68.33	68.82	-0.71	-2.12	+13.84
Americas	71.58	72.70	-1.54	-2.61	+20.56
EMEA	38.17	37.51	+1.75	-9.91	+1.61
Asia	100.66	101.08	-0.42	+0.95	-0.96

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.49	6.46	+0.03	+0.10	+0.19
Americas	5.83	5.74	+0.09	+0.22	+0.57
EMEA	8.81	8.90	-0.09	-0.24	-1.13
Asia	6.87	6.98	-0.11	+0.01	-0.06

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,054,360,945,925	1,080,540,516,894	-2.42	-6.66	-2.27
Americas	646,852,374,252	657,535,149,786	-1.62	-4.80	+4.48
EMEA	244,495,893,498	254,808,435,529	-4.05	-12.18	-16.34
Asia	163,012,678,175	168,196,931,578	-3.08	-5.09	-2.66

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,240,057,481,811	16,732,609,629,200	-2.94	-8.14	-5.16
Americas	11,092,566,470,230	11,457,988,109,114	-3.19	-8.32	-5.73
EMEA	2,774,403,738,650	2,863,356,750,846	-3.11	-9.80	-5.58
Asia	2,373,087,272,930	2,411,264,769,241	-1.58	-5.21	-1.86

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	70,628,051,821	71,156,436,929	-0.74	-5.99	+11.06
Energy	74,116,559,150	75,359,850,763	-1.65	+3.16	+11.84
Consumer Staples	54,247,009,214	55,300,926,547	-1.91	-6.08	-9.91
Utilities	30,374,543,053	31,081,990,245	-2.28	-12.68	-11.99
Consumer Discretionary	150,041,330,685	153,580,958,112	-2.30	-6.90	+3.63
Financials	109,268,375,820	112,023,049,929	-2.46	-11.14	-15.23
Health Care	89,140,711,005	91,415,637,970	-2.49	-6.50	-8.36
Materials	63,738,800,681	65,448,429,676	-2.61	-9.02	-5.23
Industrials	123,059,597,783	127,041,680,306	-3.13	-7.97	-1.40
Real Estate	40,804,495,925	42,286,752,930	-3.51	-4.03	+2.88
Information Technology	173,925,251,541	180,825,213,389	-3.82	-8.38	+0.46