

# DataLend Daily Equity Market Update

15 June 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	78.17	76.21	+2.58	-10.42	+52.40
Americas	73.60	71.82	+2.48	-12.07	+53.50
EMEA	8.85	8.58	+3.18	+13.51	+32.33
Asia	8.57	8.33	+2.98	-6.83	-12.29

## Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	68.65	68.33	+0.47	-1.05	+12.08
Americas	71.62	71.58	+0.06	-4.15	+20.59
EMEA	38.75	38.17	+1.51	+5.69	-5.28
Asia	100.57	100.66	-0.08	+0.50	-4.16

## Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.62	6.49	+0.12	+0.50	+0.31
Americas	6.01	5.83	+0.18	+0.69	+0.72
EMEA	8.74	8.81	-0.07	-0.12	-1.22
Asia	6.97	6.87	+0.10	+0.19	+0.20

## Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,066,424,889,476	1,054,360,945,925	+1.14	-5.39	-2.18
Americas	662,085,505,629	646,852,374,252	+2.35	-3.21	+5.54
EMEA	240,542,632,092	244,495,893,498	-1.62	-11.58	-19.17
Asia	163,796,751,756	163,012,678,175	+0.48	-4.26	-0.89

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,118,683,491,632	16,240,057,481,811	-0.75	-12.58	-6.81
Americas	11,015,800,114,670	11,092,566,470,230	-0.69	-14.25	-7.16
EMEA	2,752,941,519,155	2,774,403,738,650	-0.77	-10.36	-7.87
Asia	2,349,941,857,808	2,373,087,272,930	-0.98	-6.80	-3.78

## Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Materials	65,853,386,555	63,738,800,681	+3.32	-6.70	-5.08
Health Care	91,774,027,127	89,140,711,005	+2.95	-3.83	-7.64
Real Estate	41,541,948,988	40,804,495,925	+1.81	-3.22	+3.46
Communication Services	71,841,335,224	70,628,051,821	+1.72	-6.29	+10.69
Financials	111,107,016,510	109,268,375,820	+1.68	-6.89	-11.94
Consumer Staples	54,677,506,994	54,247,009,214	+0.79	-4.66	-10.30
Energy	74,469,734,580	74,116,559,150	+0.48	+3.51	+11.31
Industrials	123,608,174,742	123,059,597,783	+0.45	-7.19	-3.43
Information Technology	174,648,971,367	173,925,251,541	+0.42	-7.77	-1.81
Consumer Discretionary	149,852,356,696	150,041,330,685	-0.13	-8.70	+0.59
Utilities	30,038,194,258	30,374,543,053	-1.11	-7.08	+0.26