

DataLend Daily Equity Market Update

16 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	82.31	78.17	+5.29	+0.58	+58.60
Americas	78.51	73.60	+6.66	-0.04	+62.69
EMEA	7.89	8.85	-10.81	-4.10	+19.58
Asia	8.77	8.57	+2.27	+0.94	-12.53

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	69.75	68.65	+1.60	+2.10	+14.11
Americas	73.35	71.62	+2.41	+1.29	+21.45
EMEA	38.66	38.75	-0.23	+4.42	-0.73
Asia	100.67	100.57	+0.09	-0.84	-2.48

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.71	6.62	+0.09	+0.36	+0.39
Americas	6.13	6.01	+0.12	+0.50	+0.82
EMEA	8.71	8.74	-0.02	-0.14	-1.12
Asia	7.03	6.97	+0.06	+0.26	+0.23

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,084,622,344,383	1,066,424,889,476	+1.71	-3.70	+1.61
Americas	676,295,295,968	662,085,505,629	+2.15	-1.48	+10.50
EMEA	242,749,786,453	240,542,632,092	+0.92	-10.07	-16.63
Asia	165,577,261,962	163,796,751,756	+1.09	-2.50	+0.82

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,174,453,296,368	16,118,683,491,632	+0.35	-8.93	-4.32
Americas	11,032,883,841,954	11,015,801,019,116	+0.16	-9.59	-4.28
EMEA	2,785,758,327,545	2,752,940,614,709	+1.19	-8.64	-5.96
Asia	2,355,811,126,868	2,349,941,857,808	+0.25	-6.09	-2.47

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Materials	69,317,061,288	65,853,386,555	+5.26	+1.32	+1.86
Utilities	30,987,282,254	30,038,194,258	+3.16	-1.58	+3.41
Consumer Discretionary	153,517,220,137	149,852,356,696	+2.45	-5.02	+7.48
Real Estate	42,546,328,544	41,541,948,988	+2.42	-2.16	+7.42
Financials	113,049,523,321	111,107,016,510	+1.75	-3.47	-9.24
Industrials	125,696,352,221	123,608,174,742	+1.69	-4.88	-0.24
Information Technology	177,392,293,768	174,648,971,367	+1.57	-6.04	+2.75
Consumer Staples	54,862,046,706	54,677,506,994	+0.34	-3.90	-6.80
Health Care	92,054,561,707	91,774,027,127	+0.31	-3.20	-5.53
Energy	74,652,807,093	74,469,734,580	+0.25	-2.01	+13.10
Communication Services	71,459,929,200	71,841,335,224	-0.53	-11.38	+9.66