

DataLend Daily Equity Market Update

20 June 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	82.88	87.60	-5.39	+5.54	+55.37
Americas	78.32	82.89	-5.51	+4.20	+57.77
EMEA	9.35	9.39	-0.49	+15.46	+29.02
Asia	8.76	9.56	-8.41	-1.22	-8.39

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	71.99	74.75	-3.69	+4.60	+17.75
Americas	76.44	79.05	-3.29	+5.15	+25.11
EMEA	40.38	43.23	-6.59	+7.63	+8.53
Asia	100.19	102.82	-2.56	-0.89	-2.15

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.93	6.96	-0.03	+0.47	+0.58
Americas	6.34	6.41	-0.07	+0.60	+0.98
EMEA	8.89	8.92	-0.03	-0.01	-0.88
Asia	7.28	7.23	+0.05	+0.30	+0.41

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,072,422,820,029	1,103,537,455,917	-2.82	-0.75	-0.68
Americas	661,759,448,768	691,610,360,755	-4.32	+0.64	+6.85
EMEA	242,939,141,699	243,954,815,265	-0.42	-4.66	-16.55
Asia	167,724,229,562	167,972,279,896	-0.15	-0.28	-0.95

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	15,478,589,374,027	15,855,686,812,229	-2.38	-7.49	-8.99
Americas	10,441,252,786,461	10,797,202,398,461	-3.30	-8.87	-9.70
EMEA	2,733,413,925,743	2,735,464,846,105	-0.07	-4.54	-8.28
Asia	2,303,922,661,824	2,323,019,567,663	-0.82	-4.45	-6.54

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	55,625,614,127	56,323,188,664	-1.24	+0.59	-5.59
Materials	67,271,064,861	68,188,333,327	-1.35	+2.78	-4.66
Information Technology	175,283,538,988	177,749,740,555	-1.39	-3.06	-0.14
Industrials	126,427,449,806	128,541,693,319	-1.64	-0.48	-1.18
Financials	112,059,690,488	114,057,429,204	-1.75	+0.03	-11.10
Health Care	93,658,962,159	95,692,548,837	-2.13	+2.45	-5.58
Communication Services	70,773,785,307	72,453,682,592	-2.32	-0.54	+6.69
Consumer Discretionary	150,547,015,988	154,496,653,007	-2.56	-1.98	+2.61
Utilities	31,240,057,401	32,078,508,947	-2.61	+0.51	+2.05
Real Estate	42,919,669,515	44,341,664,950	-3.21	+1.50	+4.72
Energy	70,716,372,771	76,342,176,540	-7.37	-6.16	+17.12