

DataLend Daily Equity Market Update

22 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	88.64	84.05	+5.45	+13.39	+67.22
Americas	84.66	79.79	+6.10	+15.02	+68.44
EMEA	9.49	9.38	+1.13	+7.24	+39.28
Asia	8.51	8.80	-3.24	-0.73	-10.01

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	74.02	72.59	+1.98	+7.81	+21.24
Americas	79.30	77.09	+2.86	+10.72	+28.79
EMEA	40.74	41.18	-1.09	+5.13	+14.83
Asia	100.49	99.68	+0.81	-0.09	-1.97

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.78	6.80	-0.01	+0.17	+0.41
Americas	6.19	6.16	+0.03	+0.18	+0.78
EMEA	8.71	8.82	-0.11	-0.03	-0.89
Asia	7.27	7.33	-0.06	+0.30	+0.31

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,092,217,295,784	1,083,119,873,599	+0.84	+2.43	+0.56
Americas	681,751,326,171	666,814,058,531	+2.24	+2.97	+8.56
EMEA	242,026,232,685	244,184,776,045	-0.88	+0.67	-16.01
Asia	168,439,736,928	172,121,039,022	-2.14	+2.83	-0.90

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,099,845,971,447	15,934,484,435,531	+1.04	-0.11	-5.47
Americas	11,005,095,316,610	10,818,174,443,335	+1.73	-0.10	-5.05
EMEA	2,779,210,905,559	2,767,920,392,219	+0.41	+0.98	-7.41
Asia	2,315,539,749,278	2,348,389,599,977	-1.40	-1.46	-5.09

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Real Estate	45,666,689,109	43,488,424,963	+5.01	+9.93	+10.69
Information Technology	183,186,735,875	178,262,642,789	+2.76	+4.89	+3.24
Utilities	32,587,787,640	32,119,941,677	+1.46	+8.49	+4.26
Consumer Discretionary	157,329,966,654	155,700,340,581	+1.05	+4.99	+6.64
Communication Services	70,594,004,213	70,061,827,516	+0.76	-1.74	+5.58
Energy	69,287,559,181	69,044,973,783	+0.35	-6.96	+10.52
Industrials	129,354,660,643	129,213,859,631	+0.11	+4.65	+0.79
Financials	114,068,799,186	114,077,720,746	-0.01	+2.67	-11.89
Consumer Staples	56,072,884,475	56,098,172,073	-0.05	+2.55	-4.78
Health Care	93,756,287,100	94,104,140,470	-0.37	+2.16	-3.41
Materials	63,700,549,234	65,324,911,337	-2.49	-3.27	-7.91