

DataLend Daily Equity Market Update

07 July 2022

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	96.36	94.53	+1.94	-0.59	+17.74
Americas	92.60	90.74	+2.05	-0.58	+17.90
EMEA	8.46	8.35	+1.33	-6.14	+2.76
Asia	10.10	9.73	+3.82	+1.90	+16.32

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	79.11	79.16	-0.06	-2.04	+15.79
Americas	85.06	84.88	+0.21	-3.86	+17.46
EMEA	41.11	41.72	-1.47	+0.68	+11.00
Asia	102.19	102.79	-0.58	-0.19	+0.67

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,069,417,773,153	1,054,805,362,179	+1.39	+0.92	-5.03
Americas	696,973,455,560	685,842,688,797	+1.62	+4.12	+1.53
EMEA	208,502,402,739	206,995,366,620	+0.73	-5.62	-22.72
Asia	163,941,914,853	161,967,306,762	+1.22	-3.20	-3.47

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	123,447,878,790	118,507,069,272	+4.17	+10.90	+5.40
Utilities	32,932,230,564	31,926,268,665	+3.15	-3.03	+4.60
Consumer Staples	58,081,433,471	56,346,365,158	+3.08	+1.60	+1.74
Health Care	100,669,466,087	98,166,209,396	+2.55	+8.66	+5.86
Information Technology	183,525,777,368	180,114,970,429	+1.89	+2.69	-2.79
Industrials	122,149,550,969	120,362,962,792	+1.48	-1.84	-7.56
Real Estate	42,459,627,246	42,117,235,835	+0.81	-10.98	-2.36
Consumer Discretionary	149,628,425,760	148,505,904,275	+0.76	+1.91	-7.36
Materials	59,087,902,025	58,917,713,929	+0.29	-6.18	-13.64
Communication Services	65,210,611,235	65,283,900,145	-0.11	-1.11	-19.25
Energy	60,847,672,160	62,656,777,354	-2.89	-9.28	-20.13

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.46	6.42	+0.04	+0.02	+0.12
Americas	6.04	5.98	+0.06	+0.14	+0.42
EMEA	7.82	7.86	-0.04	-0.13	-1.03
Asia	6.97	6.96	+0.01	-0.26	+0.20

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,559,154,576,499	16,436,881,002,866	+0.74	+0.56	-6.76
Americas	11,538,744,588,452	11,474,979,541,825	+0.56	+1.72	-5.45
EMEA	2,667,415,699,890	2,634,174,776,625	+1.26	-4.08	-12.50
Asia	2,352,994,288,156	2,327,726,684,416	+1.09	+0.46	-6.20

THE MINORANTON CONTAINED HERRIN IS PROPRIETARY TO DATALEDIO AND SELECT THRO PARTIES, MAY NOT BE COPIED OR INSTRUCTOR WHITOUT THE EXPRESS CONSISTS OF GATALEDIO, SHALL NOT CONSTITUTE INVESTMENT ADVICE BY GATALEDIO, OR ANY REPRESENTATIVE THEREOF IS NOT WARRANTED TO BE ACCURANT. CONCEPTED THE THEORY OF THE PROPRIETATIVE OF THE