

DataLend Daily Equity Market Update

08 July 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	103.79	96.36	+7.71	+9.50	+33.86
Americas	99.88	92.60	+7.86	+9.80	+34.91
EMEA	8.36	8.46	-1.17	-4.45	+3.99
Asia	10.11	10.10	+0.04	+3.60	+16.98

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	81.51	79.11	+3.03	+2.64	+20.61
Americas	88.60	85.06	+4.16	+2.54	+24.99
EMEA	41.47	41.11	+0.89	+1.72	+12.50
Asia	103.14	102.19	+0.92	+1.41	+0.78

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.49	6.46	+0.03	+0.08	+0.15
Americas	6.08	6.04	+0.04	+0.19	+0.45
EMEA	7.90	7.82	+0.08	-0.08	-0.94
Asia	6.92	6.97	-0.05	-0.20	+0.11

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,088,297,065,787	1,069,417,773,153	+1.77	+3.31	-1.43
Americas	710,586,781,283	696,973,455,560	+1.95	+5.98	+5.32
EMEA	214,134,919,018	208,502,402,739	+2.70	-1.32	-18.26
Asia	163,575,365,487	163,941,914,853	-0.22	-1.42	-2.28

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,770,361,343,061	16,559,154,576,499	+1.28	+2.04	-3.73
Americas	11,695,881,602,829	11,538,744,588,452	+1.36	+2.73	-2.52
EMEA	2,711,050,877,951	2,667,415,699,890	+1.64	-0.31	-8.50
Asia	2,363,428,862,282	2,352,994,288,156	+0.44	+1.41	-3.90

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	130,909,851,409	123,447,878,790	+6.04	+18.78	+13.52
Consumer Discretionary	153,564,774,740	149,628,503,745	+2.63	+4.53	-2.81
Materials	60,591,390,638	59,087,902,025	+2.54	-1.79	-8.86
Utilities	33,591,582,149	32,932,230,564	+2.00	-2.53	+9.26
Industrials	124,222,404,356	122,149,550,969	+1.70	-0.65	-4.36
Information Technology	186,289,206,666	183,525,777,368	+1.51	+5.01	+1.23
Energy	61,531,785,614	60,847,672,160	+1.12	-6.56	-20.30
Health Care	101,770,164,842	100,669,466,087	+1.09	+10.45	+10.24
Communication Services	65,568,771,418	65,211,086,015	+0.55	+0.37	-16.83
Real Estate	42,551,626,982	42,459,627,246	+0.22	-7.13	-0.80
Consumer Staples	57,858,197,109	58,081,433,471	-0.38	+1.41	+3.69