

DataLend Daily Equity Market Update

13 July 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	104.67	99.61	+5.08	+10.73	+33.90
Americas	100.91	96.06	+5.05	+11.21	+37.10
EMEA	8.90	8.63	+3.07	+6.60	+0.55
Asia	9.57	9.48	+0.96	-1.67	+11.61

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	81.96	79.85	+2.65	+3.54	+19.38
Americas	89.96	86.94	+3.48	+5.99	+25.61
EMEA	41.78	41.33	+1.10	+0.15	+7.83
Asia	100.51	100.21	+0.30	-2.22	-0.06

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.28	6.27	+0.02	-0.13	-0.33
Americas	5.84	5.81	+0.03	-0.14	-0.17
EMEA	7.66	7.70	-0.04	-0.20	-1.07
Asia	6.87	6.86	+0.00	-0.09	-0.10

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,030,986,066,244	1,033,698,790,737	-0.26	-2.26	-3.31
Americas	665,557,234,748	668,168,909,574	-0.39	-2.96	+0.52
EMEA	206,049,424,394	206,835,470,034	-0.38	-0.46	-14.30
Asia	159,379,407,102	158,694,411,128	+0.43	-1.60	-2.70

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,406,065,565,383	16,495,484,442,999	-0.54	-0.19	+1.79
Americas	11,395,768,116,151	11,496,913,609,126	-0.88	-0.69	+3.45
EMEA	2,689,133,264,463	2,686,538,738,581	+0.10	+2.09	-2.29
Asia	2,321,164,184,770	2,312,032,095,292	+0.39	-0.28	-1.22

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Industrials	122,693,590,849	120,232,986,893	+2.05	+1.94	-0.74
Communication Services	63,283,237,361	63,043,870,329	+0.38	-3.06	-12.04
Consumer Discretionary	147,575,820,501	147,029,707,488	+0.37	-0.66	-1.45
Consumer Staples	55,054,224,555	55,081,019,753	-0.05	-2.29	+0.69
Real Estate	41,572,660,688	41,653,173,489	-0.19	-1.29	+0.07
Materials	57,778,114,502	57,900,750,572	-0.21	-1.93	-12.27
Utilities	31,988,389,143	32,141,780,241	-0.48	-0.14	+4.59
Health Care	97,169,893,076	97,673,513,253	-0.52	-1.01	+5.87
Information Technology	180,185,263,106	181,762,303,492	-0.87	+0.04	+3.17
Financials	107,589,251,164	108,779,415,565	-1.09	-9.21	-3.17
Energy	57,393,377,828	59,229,115,041	-3.10	-8.24	-22.36