

DataLend Daily Equity Market Update

15 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	109.68	107.97	+1.58	+5.67	+25.20
Americas	105.45	104.28	+1.13	+5.58	+27.21
EMEA	8.76	8.64	+1.38	+4.84	-6.69
Asia	9.68	9.69	-0.17	-4.26	+1.22

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	83.98	84.03	-0.06	+3.03	+12.34
Americas	92.39	92.78	-0.43	+4.28	+16.88
EMEA	42.09	41.80	+0.70	+1.49	-2.65
Asia	102.88	102.00	+0.86	-0.25	+0.05

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.22	6.26	-0.04	-0.27	-0.74
Americas	5.78	5.82	-0.04	-0.30	-0.63
EMEA	7.67	7.66	+0.01	-0.23	-1.25
Asia	6.73	6.80	-0.07	-0.19	-0.50

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,013,736,821,858	1,020,975,728,402	-0.71	-6.85	-8.13
Americas	657,180,304,373	659,318,348,255	-0.32	-7.52	-4.98
EMEA	201,776,533,812	203,917,724,070	-1.05	-5.77	-17.25
Asia	154,779,983,672	157,739,656,077	-1.88	-5.38	-7.85

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,304,025,242,689	16,314,717,245,239	-0.07	-2.78	+2.83
Americas	11,371,411,426,606	11,331,488,749,413	+0.35	-2.77	+5.32
EMEA	2,632,212,487,314	2,662,900,074,659	-1.15	-2.91	-3.75
Asia	2,300,401,328,769	2,320,328,421,167	-0.86	-2.67	-0.97

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	54,784,214,768	54,284,557,527	+0.92	-5.31	-2.73
Industrials	120,686,158,465	120,569,399,522	+0.10	-2.85	-6.11
Health Care	95,554,103,375	95,986,420,116	-0.45	-6.11	-0.15
Consumer Discretionary	144,550,358,966	145,266,821,283	-0.49	-5.91	-6.35
Information Technology	179,229,189,194	180,271,468,126	-0.58	-3.79	+0.83
Utilities	31,901,273,662	32,156,052,844	-0.79	-5.45	-2.03
Financials	102,580,805,147	104,224,573,946	-1.58	-21.64	-10.06
Materials	56,720,883,666	57,639,257,958	-1.59	-6.39	-16.83
Communication Services	62,437,736,217	63,538,222,777	-1.73	-4.78	-14.00
Energy	55,846,760,645	56,872,076,401	-1.80	-9.02	-26.38
Real Estate	41,394,308,366	42,227,488,082	-1.97	-2.72	-6.65