

DataLend Daily Equity Market Update

19 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	114.77	116.36	-1.37	+15.22	+36.54
Americas	109.91	111.89	-1.77	+14.42	+37.75
EMEA	9.34	8.77	+6.47	+8.15	-0.52
Asia	10.08	9.75	+3.42	+6.35	+14.59

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	85.20	85.35	-0.18	+6.70	+17.37
Americas	94.20	94.55	-0.37	+8.35	+22.20
EMEA	43.30	42.02	+3.05	+4.76	+5.13
Asia	102.95	102.87	+0.08	+2.74	+3.29

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.28	6.26	+0.01	+0.01	-0.52
Americas	5.85	5.84	+0.01	+0.03	-0.32
EMEA	7.68	7.66	+0.02	-0.02	-1.15
Asia	6.73	6.76	-0.03	-0.13	-0.60

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,032,556,951,729	1,031,694,658,119	+0.08	-0.11	-4.67
Americas	665,743,848,103	668,590,907,642	-0.43	-0.36	-0.16
EMEA	209,699,256,943	205,648,892,185	+1.97	+1.38	-14.12
Asia	157,113,846,683	157,454,858,292	-0.22	-1.00	-8.72

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,452,393,626,571	16,468,351,673,390	-0.10	-0.26	+3.25
Americas	11,386,709,183,920	11,454,775,445,315	-0.59	-0.96	+5.26
EMEA	2,731,992,831,095	2,685,449,472,821	+1.73	+1.69	-1.30
Asia	2,333,691,611,555	2,328,126,755,253	+0.24	+0.94	-0.63

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Industrials	123,980,400,683	122,400,120,790	+1.29	+3.11	-4.05
Materials	57,883,326,903	57,237,776,549	+1.13	-0.03	-11.41
Consumer Discretionary	148,850,516,880	147,920,372,895	+0.63	+1.24	-4.32
Energy	56,858,297,423	56,882,617,758	-0.04	-4.00	-16.95
Information Technology	183,130,265,764	183,445,366,640	-0.17	+0.75	+2.73
Real Estate	41,897,131,053	41,990,661,903	-0.22	+0.59	-3.66
Communication Services	62,432,725,191	62,621,344,901	-0.30	-0.97	-11.04
Financials	103,889,790,942	104,297,779,105	-0.39	-4.50	-8.93
Consumer Staples	55,387,233,211	55,665,051,086	-0.50	+0.56	-1.27
Utilities	31,778,876,258	32,042,245,293	-0.82	-1.13	-2.83
Health Care	95,922,509,213	98,490,305,265	-2.61	-1.80	+1.93