

# DataLend Daily Equity Market Update

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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   | 115.17        | 113.78         | +1.22   | +6.68   | +25.29  |
| Americas | 109.77        | 108.94         | +0.76   | +5.27   | +24.35  |
| EMEA     | 10.36         | 9.41           | +10.04  | +19.80  | +9.67   |
| Asia     | 10.41         | 10.00          | +4.08   | +7.36   | +16.25  |

## Fees (bps)

The average fee paid to lenders by borrowers

|          | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global   | 84.38         | 84.08          | +0.35   | +0.42   | +11.63  |
| Americas | 92.52         | 92.69          | -0.18   | -0.29   | +13.54  |
| EMEA     | 44.21         | 43.00          | +2.80   | +5.76   | +7.65   |
| Asia     | 102.07        | 101.67         | +0.39   | +0.07   | +1.69   |

## Utilization (%)

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

|          | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global   | 6.19          | 6.23           | -0.04   | -0.07   | -0.51   |
| Americas | 5.77          | 5.80           | -0.03   | -0.05   | -0.36   |
| EMEA     | 7.52          | 7.58           | -0.06   | -0.14   | -1.05   |
| Asia     | 6.72          | 6.72           | +0.00   | -0.07   | -0.52   |

## Loan Values (USD)

The total notional value of securities being borrowed

|          | Current Value     | Previous Value    | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global   | 1,050,553,559,776 | 1,044,322,540,503 | +0.60   | +2.90   | -2.95   |
| Americas | 682,441,447,436   | 675,437,805,019   | +1.04   | +3.51   | +0.63   |
| EMEA     | 208,618,865,676   | 209,730,724,226   | -0.53   | +2.31   | -11.75  |
| Asia     | 159,493,246,664   | 159,154,011,258   | +0.21   | +1.11   | -5.02   |

## Lendable Values (USD)

The total lendable supply of securities available for borrowing

|          | Current Value      | Previous Value     | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global   | 16,971,652,807,453 | 16,773,319,930,758 | +1.18   | +4.03   | +5.10   |
| Americas | 11,826,535,779,001 | 11,638,118,355,679 | +1.62   | +4.37   | +6.83   |
| EMEA     | 2,773,138,082,348  | 2,767,530,295,204  | +0.20   | +4.15   | +0.56   |
| Asia     | 2,371,978,946,104  | 2,367,671,279,874  | +0.18   | +2.23   | +2.27   |

## Sector Analysis

Loan Values across each sector

| Sector                 | Current Value   | Previous Value  | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Information Technology | 190,013,680,806 | 187,611,109,956 | +1.28   | +5.40   | +3.73   |
| Communication Services | 64,407,706,327  | 63,721,310,379  | +1.08   | +1.37   | -8.80   |
| Industrials            | 127,289,337,297 | 125,977,371,702 | +1.04   | +5.57   | -0.57   |
| Financials             | 106,156,219,843 | 105,257,052,788 | +0.85   | +1.85   | -6.17   |
| Consumer Discretionary | 151,462,387,637 | 150,192,235,729 | +0.85   | +4.26   | -1.91   |
| Health Care            | 98,496,864,552  | 97,847,327,196  | +0.66   | +2.62   | +3.72   |
| Energy                 | 57,120,458,339  | 56,893,715,766  | +0.40   | +0.44   | -13.61  |
| Consumer Staples       | 54,121,101,025  | 54,015,470,704  | +0.20   | -0.30   | -2.16   |
| Real Estate            | 42,815,054,986  | 42,767,683,367  | +0.11   | +1.39   | -7.36   |
| Materials              | 58,673,748,858  | 58,743,737,261  | -0.12   | +1.79   | -4.95   |
| Utilities              | 30,581,438,584  | 31,669,780,193  | -3.44   | -4.90   | -6.64   |