

DataLend Daily Equity Market Update

25 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	99.19	107.77	-7.96	-14.76	+9.14
Americas	94.11	103.16	-8.77	-15.89	+8.76
EMEA	9.65	9.88	-2.29	+10.08	+3.58
Asia	9.74	9.73	+0.09	-0.04	-3.69

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	77.68	80.40	-3.38	-8.98	+3.64
Americas	82.98	86.76	-4.35	-12.24	+4.17
EMEA	43.28	43.37	-0.20	+3.00	+5.76
Asia	100.84	101.39	-0.54	-1.98	-1.18

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.20	6.22	-0.03	-0.07	-0.35
Americas	5.77	5.83	-0.07	-0.07	-0.18
EMEA	7.58	7.50	+0.07	-0.08	-0.77
Asia	6.71	6.67	+0.03	-0.06	-0.62

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,051,676,802,171	1,060,763,680,720	-0.86	+1.94	-4.26
Americas	679,661,111,440	692,486,483,600	-1.85	+1.66	-1.35
EMEA	212,195,920,374	209,027,432,843	+1.52	+3.18	-9.49
Asia	159,819,770,357	159,249,764,277	+0.36	+1.50	-8.71

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,970,136,010,443	17,046,606,834,731	-0.45	+3.05	+1.07
Americas	11,787,483,674,903	11,874,960,482,748	-0.74	+2.90	+1.65
EMEA	2,799,955,715,198	2,785,406,075,849	+0.52	+4.27	-0.24
Asia	2,382,696,620,342	2,386,240,276,133	-0.15	+2.34	-0.21

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	31,406,861,978	31,209,119,514	+0.63	-1.98	-4.94
Real Estate	43,742,699,217	43,538,798,359	+0.47	+4.17	-5.90
Financials	107,129,852,156	107,029,403,235	+0.09	+2.72	-7.12
Consumer Staples	54,098,238,319	54,068,061,597	+0.06	-2.82	-6.41
Energy	56,363,068,361	56,755,764,740	-0.69	-0.91	-10.42
Materials	58,857,356,119	59,351,554,837	-0.83	+2.83	-6.93
Consumer Discretionary	151,161,414,728	152,701,417,201	-1.01	+2.19	-4.12
Industrials	127,748,120,332	129,235,529,035	-1.15	+4.37	-1.55
Communication Services	63,496,163,494	64,580,783,016	-1.68	+1.40	-10.38
Information Technology	190,124,721,936	193,748,229,911	-1.87	+3.64	-0.17
Health Care	97,602,728,165	99,655,975,867	-2.06	-0.90	+0.13