

DataLend Daily Equity Market Update

26 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	93.92	99.19	-5.31	-18.17	+3.34
Americas	89.27	94.11	-5.14	-18.78	+3.47
EMEA	8.94	9.65	-7.36	-4.22	-5.38
Asia	9.96	9.74	+2.26	-1.16	-1.63

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	76.25	77.68	-1.85	-10.50	-2.05
Americas	80.82	82.98	-2.60	-14.21	-3.83
EMEA	42.89	43.28	-0.90	-0.94	+4.20
Asia	100.39	100.84	-0.44	-2.49	-1.78

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.19	6.20	-0.01	-0.09	-0.30
Americas	5.78	5.77	+0.01	-0.07	-0.12
EMEA	7.49	7.58	-0.08	-0.18	-0.72
Asia	6.71	6.71	+0.00	-0.02	-0.59

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,049,007,793,185	1,051,676,802,171	-0.25	+1.59	-3.82
Americas	679,586,616,894	679,661,111,440	-0.01	+2.08	-0.51
EMEA	209,136,632,501	212,195,920,374	-1.44	-0.27	-9.86
Asia	160,284,543,790	159,819,770,357	+0.29	+2.02	-8.73

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,945,735,015,025	16,970,136,010,443	-0.14	+3.00	+0.84
Americas	11,766,219,673,398	11,787,482,770,457	-0.18	+3.33	+1.64
EMEA	2,790,568,171,681	2,799,956,619,644	-0.34	+2.15	-1.18
Asia	2,388,947,169,946	2,382,696,620,342	+0.26	+2.37	-0.65

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	109,152,171,960	107,129,852,156	+1.89	+5.07	-4.23
Energy	57,167,727,737	56,363,068,361	+1.43	+0.54	-13.67
Utilities	31,646,879,678	31,406,861,978	+0.76	-0.42	-4.69
Materials	59,089,188,110	58,862,744,730	+0.38	+2.08	-9.04
Real Estate	43,666,193,466	43,742,699,217	-0.17	+4.22	-7.57
Industrials	127,364,987,369	127,748,120,332	-0.30	+2.73	-0.53
Information Technology	189,431,323,617	190,124,747,136	-0.36	+3.44	+1.08
Communication Services	63,084,431,041	63,496,163,494	-0.65	+1.04	-9.02
Health Care	96,704,831,508	97,603,604,365	-0.92	+0.80	+1.62
Consumer Discretionary	148,509,447,207	151,161,414,728	-1.75	-0.23	-4.06
Consumer Staples	53,140,628,922	54,098,238,319	-1.77	-4.06	-7.81