

DataLend Daily Equity Market Update

27 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	89.99	93.92	-4.18	-20.91	-5.12
Americas	85.37	89.27	-4.37	-21.64	-5.60
EMEA	8.68	8.94	-2.95	-7.79	-6.36
Asia	10.50	9.96	+5.38	+4.99	+2.60

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	74.80	76.25	-1.90	-11.04	-5.96
Americas	78.44	80.82	-2.94	-15.37	-9.20
EMEA	43.12	42.89	+0.54	+0.28	+4.70
Asia	100.40	100.39	+0.01	-1.25	-2.79

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.19	6.19	+0.00	-0.03	-0.27
Americas	5.75	5.78	-0.03	-0.05	-0.16
EMEA	7.53	7.49	+0.04	-0.05	-0.54
Asia	6.83	6.71	+0.12	+0.10	-0.40

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,046,991,456,968	1,049,007,793,185	-0.19	+0.26	-2.52
Americas	674,986,676,113	679,586,616,894	-0.68	-0.07	-0.10
EMEA	209,180,061,697	209,136,632,501	+0.02	-0.26	-7.78
Asia	162,824,719,157	160,284,543,790	+1.58	+2.31	-5.12

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,900,822,292,121	16,945,713,578,400	-0.26	+0.76	+1.70
Americas	11,737,721,380,228	11,766,220,577,844	-0.24	+0.86	+2.68
EMEA	2,777,688,121,651	2,790,567,267,235	-0.46	+0.37	-1.18
Asia	2,385,412,790,242	2,388,925,733,321	-0.15	+0.75	+0.41

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	32,461,308,848	31,646,879,678	+2.57	+2.50	-5.11
Consumer Staples	54,202,431,159	53,140,628,922	+2.00	+0.35	-4.34
Real Estate	44,358,293,807	43,666,193,466	+1.58	+3.72	-8.03
Health Care	97,771,263,186	96,889,039,646	+0.91	-0.08	+5.30
Energy	57,632,978,295	57,167,727,737	+0.81	+1.30	-15.66
Financials	109,412,526,406	109,152,171,960	+0.24	+3.95	-2.62
Materials	59,095,934,795	59,089,188,210	+0.01	+0.60	-10.12
Industrials	126,820,208,087	127,374,724,643	-0.44	+0.66	+1.27
Information Technology	187,209,352,717	189,455,385,781	-1.19	-0.21	+2.93
Consumer Discretionary	146,001,135,831	148,509,447,207	-1.69	-2.79	-2.48
Communication Services	61,514,626,097	63,084,431,041	-2.49	-3.46	-8.59