

DataLend Daily Equity Market Update

25 August 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	58.39	59.46	-1.80	-27.84	-37.18
Americas	53.91	55.02	-2.02	-29.04	-38.68
EMEA	7.27	7.24	+0.51	-17.05	-19.74
Asia	10.00	10.03	-0.24	+3.29	-7.46

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	62.12	62.67	-0.89	-9.72	-17.59
Americas	61.15	62.06	-1.46	-14.30	-21.11
EMEA	41.61	41.84	-0.55	-1.74	-15.83
Asia	88.22	88.10	+0.14	-1.95	-11.82

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.09	6.08	+0.01	+0.03	-0.22
Americas	5.55	5.56	-0.01	-0.02	-0.36
EMEA	7.21	7.16	+0.06	-0.07	-0.43
Asia	7.60	7.53	+0.06	+0.36	+0.78

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,065,950,978,103	1,056,161,351,771	+0.93	-2.23	-1.77
Americas	683,481,107,435	679,256,885,883	+0.62	-3.17	-3.51
EMEA	200,067,192,535	198,101,266,920	+0.99	-4.16	-6.37
Asia	182,402,678,134	178,803,198,968	+2.01	+3.82	+11.78

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	17,490,587,419,388	17,366,218,093,321	+0.72	-2.64	+1.83
Americas	12,315,315,581,933	12,225,098,304,960	+0.74	-2.82	+2.75
EMEA	2,773,870,855,431	2,768,072,540,622	+0.21	-3.25	-0.82
Asia	2,401,400,982,023	2,373,047,247,740	+1.19	-1.03	+0.35

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	54,579,428,986	52,801,766,512	+3.37	-1.03	+0.14
Materials	67,352,571,029	65,946,134,351	+2.13	+2.25	+10.31
Communication Services	63,980,790,813	62,860,174,172	+1.78	+0.58	+1.08
Industrials	136,366,723,342	134,098,899,305	+1.69	-0.91	+3.60
Health Care	91,908,411,034	90,574,158,300	+1.47	-0.50	-8.34
Energy	66,857,868,601	65,917,118,059	+1.43	+4.66	+13.47
Real Estate	43,543,473,376	43,175,849,852	+0.85	-2.08	-6.49
Consumer Discretionary	149,250,757,849	148,033,694,405	+0.82	-4.13	-1.46
Information Technology	181,960,923,589	181,097,201,210	+0.48	-4.01	-5.56
Financials	114,307,676,733	115,242,606,092	-0.81	-4.42	-1.73
Utilities	29,633,098,257	29,904,646,110	-0.91	-16.39	-21.43