

DataLend Daily Equity Market Update

29 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	58.04	55.17	+5.21	-5.95	-41.76
Americas	53.62	50.40	+6.37	-5.35	-43.22
EMEA	6.96	7.12	-2.28	-7.53	-30.02
Asia	9.45	9.84	-3.98	-1.17	-14.32

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	61.36	60.75	+1.02	-3.36	-18.90
Americas	60.28	59.10	+1.99	-4.58	-24.85
EMEA	41.75	41.82	-0.16	-1.47	-4.24
Asia	86.46	87.33	-0.99	-2.58	-11.52

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.25	6.15	+0.11	+0.27	-0.16
Americas	5.75	5.62	+0.13	+0.26	-0.29
EMEA	7.18	7.17	+0.00	+0.14	-0.44
Asia	7.73	7.64	+0.09	+0.46	+0.87

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,068,356,925,203	1,075,076,493,428	-0.63	+0.55	-4.87
Americas	688,926,379,995	691,562,552,961	-0.38	-0.10	-6.55
EMEA	196,263,447,600	199,073,788,676	-1.41	-0.99	-10.50
Asia	183,167,097,608	184,440,151,791	-0.69	+4.87	+9.99

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	17,082,815,580,166	17,488,559,512,342	-2.32	-3.85	-2.47
Americas	11,978,195,072,034	12,299,793,226,456	-2.61	-4.53	-1.87
EMEA	2,734,776,092,643	2,775,610,173,953	-1.47	-2.94	-5.03
Asia	2,369,844,415,490	2,413,156,111,933	-1.79	-1.36	-2.42

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	30,420,566,217	29,786,081,286	+2.13	-0.27	-15.49
Energy	68,078,559,154	66,784,045,615	+1.94	+7.48	+8.85
Industrials	138,853,119,372	137,935,975,814	+0.66	+3.61	+1.20
Consumer Discretionary	149,509,992,413	149,189,042,293	+0.22	-0.83	-5.38
Real Estate	43,569,073,573	43,659,419,702	-0.21	-1.92	-10.60
Consumer Staples	54,151,845,314	54,616,937,242	-0.85	+3.71	-4.87
Communication Services	63,711,385,641	64,704,587,345	-1.53	+1.90	+1.69
Materials	69,171,677,288	70,407,818,270	-1.76	+6.99	+9.23
Information Technology	180,564,415,317	183,999,862,902	-1.87	-2.51	-8.42
Financials	113,712,969,258	116,199,504,287	-2.14	-3.48	-11.59
Health Care	89,978,535,638	92,044,228,921	-2.24	-0.61	-9.78