

DataLend Daily Equity Market Update

29 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	106.46	92.96	+14.52	-1.22	+12.31
Americas	96.97	87.91	+10.30	-6.00	+6.60
EMEA	14.33	9.06	+58.19	+45.12	+63.85
Asia	10.79	10.81	-0.22	+10.82	+10.56

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	80.19	75.38	+6.39	-0.26	+0.98
Americas	84.68	77.52	+9.24	-2.39	-2.00
EMEA	50.34	49.44	+1.82	+16.07	+23.46
Asia	99.58	100.04	-0.47	-1.79	-2.09

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.39	6.32	+0.07	+0.17	-0.02
Americas	6.00	5.91	+0.09	+0.17	+0.12
EMEA	7.63	7.64	-0.01	+0.13	-0.35
Asia	6.86	6.82	+0.05	+0.19	-0.26

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,110,147,608,540	1,085,142,378,402	+2.30	+4.66	+5.38
Americas	728,494,222,704	708,314,134,315	+2.85	+5.20	+8.65
EMEA	216,665,849,502	213,654,447,755	+1.41	+3.65	-0.15
Asia	164,987,536,334	163,173,796,333	+1.11	+3.60	-0.57

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	17,375,522,056,957	17,175,944,305,274	+1.16	+1.93	+5.72
Americas	12,132,852,819,670	11,986,128,816,453	+1.22	+2.17	+6.56
EMEA	2,838,999,580,286	2,796,684,521,869	+1.51	+1.92	+4.40
Asia	2,403,669,657,002	2,393,130,966,952	+0.44	+0.73	+3.14

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	125,911,317,563	116,276,190,363	+8.29	+17.64	+14.24
Utilities	39,472,721,677	37,715,953,923	+4.66	+26.48	+14.04
Real Estate	48,646,564,004	46,564,045,292	+4.47	+11.73	+6.17
Industrials	135,928,297,627	131,592,869,187	+3.29	+5.17	+8.71
Consumer Staples	55,954,262,399	54,424,344,725	+2.81	+3.49	-1.93
Consumer Discretionary	155,845,329,096	151,668,313,440	+2.75	+2.06	+6.05
Energy	59,749,252,214	58,922,346,245	+1.40	+5.27	-9.06
Materials	61,698,119,953	61,054,001,282	+1.05	+3.95	+0.01
Information Technology	193,836,383,216	192,727,204,944	+0.58	+0.05	+9.26
Health Care	99,975,709,714	100,272,197,110	-0.30	+0.32	+8.50
Communication Services	62,646,565,707	63,202,720,781	-0.88	-3.00	-4.10