

DataLend Daily Equity Market Update

21 June 202

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	45.71	45.70	+0.02	+3.51	-11.55
Americas	42.01	41.85	+0.39	+5.21	-12.10
EMEA	5.78	5.57	+3.81	+4.52	-5.30
Asia	9.48	9.33	+1.65	-2.94	+2.68

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	59.79	58.97	+1.39	+4.67	+0.00
Americas	49.89	48.99	+1.84	+5.85	-2.43
EMEA	41.58	41.51	+0.15	+2.77	+0.21
Asia	113.05	111.98	+0.96	+1.33	-1.90

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,066,914,374,112	1,070,071,481,212	-0.30	-2.10	-3.25
Americas	708,763,158,402	712,792,510,505	-0.57	-3.41	-0.41
EMEA	168,681,001,880	167,793,430,601	+0.53	-0.47	-19.87
Asia	189,470,213,830	189,485,540,106	-0.01	+1.58	+4.92

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	55,343,193,269	54,170,605,936	+2.16	-0.07	+3.25
Financials	166,653,536,223	165,676,273,410	+0.59	-1.34	-12.96
Utilities	32,308,531,721	32,171,111,331	+0.43	-0.86	-3.98
Communication Services	53,280,019,584	53,591,802,568	-0.58	-1.33	+4.40
Consumer Discretionary	135,918,505,928	136,716,962,057	-0.58	+0.10	-0.08
Industrials	141,962,947,321	143,187,297,471	-0.86	-2.69	-5.25
Information Technology	143,720,148,739	145,282,180,610	-1.08	-2.31	+3.04
Health Care	87,783,702,643	88,758,342,146	-1.10	-5.09	-4.06
Materials	62,354,724,646	63,100,033,311	-1.18	-3.83	-12.18
Energy	69,176,744,759	70,076,183,713	-1.28	-13.64	+2.64
Real Estate	37,015,966,165	37,514,554,311	-1.33	-4.97	-5.43

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.81	3.81	-0.00	-0.08	-0.18
Americas	3.26	3.27	-0.01	-0.11	-0.08
EMEA	4.86	4.86	+0.00	-0.04	-1.14
Asia	6.72	6.68	+0.04	+0.14	+0.39

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	27,999,483,152,273	28,071,296,950,611	-0.26	-0.05	+1.43
Americas	21,713,247,110,594	21,782,601,890,899	-0.32	-0.05	+2.18
EMEA	3,468,682,415,525	3,453,776,560,774	+0.43	+0.31	-1.04
Asia	2,817,553,626,154	2,834,918,498,938	-0.61	-0.49	-1.09

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