

DataLend Daily Equity Market Update

19 January 2021

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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	78.61	84.01	-6.42	-4.09	-16.35
Americas	69.62	75.40	-7.66	-4.75	-18.61
EMEA	13.67	13.79	-0.88	-4.76	-0.68
Asia	8.65	7.97	+8.49	+11.33	+14.32

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.35	72.39	-2.81	-0.26	-5.28
Americas	68.79	72.14	-4.64	-1.52	-10.22
EMEA	60.59	60.90	-0.50	-2.20	+0.46
Asia	87.39	86.39	+1.16	+5.50	+9.63

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,008,191,613,760	1,013,012,736,835	-0.48	+0.59	-0.69
Americas	663,130,497,204	666,094,680,817	-0.45	+0.80	-0.32
EMEA	180,807,792,578	183,930,467,356	-1.70	-0.42	+1.15
Asia	164,253,323,978	162,987,588,661	+0.78	+0.86	-4.07

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Health Care	119,461,445,172	118,415,500,283	+0.88	+3.61	+6.23
Real Estate	39,413,825,666	39,077,485,515	+0.86	+4.16	-1.70
Industrials	96,323,064,775	96,128,127,913	+0.20	+1.32	+2.06
Financials	93,393,401,112	93,264,405,236	+0.14	+0.24	+0.42
Materials	52,065,716,020	52,174,628,047	-0.21	-3.16	+1.76
Information Technology	183,209,780,914	183,980,626,181	-0.42	-0.49	-4.81
Communication Services	71,472,577,845	71,913,872,943	-0.61	-0.71	-1.78
Consumer Staples	54,637,416,903	54,978,643,172	-0.62	-0.34	-8.02
Energy	40,866,334,935	41,396,161,485	-1.28	+1.07	+3.37
Consumer Discretionary	164,096,873,433	166,449,478,352	-1.41	+0.12	+0.98
Utilities	24,922,941,501	27,437,970,177	-9.17	-1.99	+19.45

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.52	5.56	-0.04	+0.03	-0.30
Americas	5.51	5.54	-0.03	+0.06	-0.25
EMEA	5.39	5.49	-0.10	+0.00	-0.18
Asia	5.70	5.72	-0.02	-0.07	-0.71

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	18,278,256,954,989	18,222,068,897,821	+0.31	+0.03	+4.77
Americas	12,044,024,720,492	12,023,009,075,465	+0.17	-0.30	+4.15
EMEA	3,353,781,046,320	3,350,919,381,516	+0.09	-0.47	+4.48
Asia	2,880,451,188,177	2,848,140,440,839	+1.13	+2.05	+7.84