

DataLend Daily Equity Market Update

09 November 2021

For more information please contact sales@equilend.com

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	79.93	77.88	+2.63	+12.17	+39.65
Americas	71.87	69.13	+3.96	+14.91	+44.64
EMEA	7.34	7.48	-1.87	-5.73	-7.50
Asia	12.75	13.49	-5.48	-6.22	+14.76

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	68.98	67.74	+1.83	+7.28	+12.04
Americas	65.81	64.29	+2.37	+11.37	+15.63
EMEA	41.56	41.55	+0.03	-4.83	-2.55
Asia	112.60	111.45	+1.03	+2.82	+15.68

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,097,096,171,232	1,103,425,223,118	-0.57	-1.46	+1.72
Americas	732,145,135,919	735,192,017,223	-0.41	-1.54	+4.64
EMEA	191,539,788,888	194,033,893,468	-1.29	-1.91	+1.68
Asia	173,411,246,426	174,199,312,427	-0.45	-0.66	-8.97

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	44,492,409,959	42,489,677,523	+4.71	+10.89	+5.12
Information Technology	202,151,417,545	201,001,546,379	+0.57	-0.25	+3.78
Materials	61,953,495,921	61,628,333,191	+0.53	+0.50	+4.26
Health Care	100,197,216,070	100,013,506,811	+0.18	+0.02	+4.00
Communication Services	78,817,620,286	78,712,330,354	+0.13	+1.40	-1.27
Consumer Staples	53,555,868,230	53,562,546,088	-0.01	-1.45	-0.72
Industrials	120,457,829,736	120,636,443,160	-0.15	+0.33	+6.84
Utilities	26,174,844,754	26,277,956,900	-0.39	-1.41	+5.71
Consumer Discretionary	149,214,630,701	152,655,724,805	-2.25	-3.22	+5.58
Financials	123,159,680,484	126,178,102,128	-2.39	-8.22	-7.02
Real Estate	47,084,574,606	48,283,709,176	-2.48	-6.66	+0.20

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.02	5.05	-0.03	-0.12	-0.26
Americas	4.91	4.94	-0.02	-0.14	-0.17
EMEA	4.82	4.87	-0.05	-1.67	-1.71
Asia	5.85	5.86	-0.01	+1.40	+0.79

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,837,220,353,125	21,851,765,870,294	-0.07	+0.90	+6.93
Americas	14,898,653,630,730	14,896,913,836,151	+0.01	+1.28	+8.19
EMEA	3,973,128,249,358	3,981,850,090,483	-0.22	+0.72	+5.61
Asia	2,965,438,473,038	2,973,001,943,659	-0.25	-0.71	+2.70