

DataLend Daily Equity Market Update

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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	87.60	82.31	+6.43	+12.98	+63.63
Americas	82.89	78.51	+5.59	+11.97	+65.56
EMEA	9.39	7.89	+18.99	+16.83	+33.43
Asia	9.56	8.77	+9.04	+10.64	+0.51

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	74.75	69.75	+7.16	+10.61	+20.67
Americas	79.05	73.35	+7.77	+11.51	+29.66
EMEA	43.23	38.66	+11.82	+17.27	+7.20
Asia	102.82	100.67	+2.14	+0.47	-0.27

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.96	6.71	+0.25	+0.62	+0.60
Americas	6.41	6.13	+0.28	+0.78	+1.01
EMEA	8.92	8.71	+0.20	+0.07	-0.85
Asia	7.23	7.03	+0.20	+0.42	+0.48

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,103,537,455,917	1,084,622,344,383	+1.74	-0.06	+2.70
Americas	691,610,360,755	676,295,295,968	+2.26	+2.51	+11.33
EMEA	243,954,815,265	242,749,786,453	+0.50	-6.92	-15.15
Asia	167,972,279,896	165,577,261,962	+1.45	+0.35	+1.33

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	15,855,686,812,229	16,174,453,296,368	-1.97	-8.98	-6.21
Americas	10,797,203,302,907	11,032,883,841,954	-2.14	-10.01	-6.19
EMEA	2,735,463,941,659	2,785,758,327,545	-1.81	-7.70	-7.03
Asia	2,323,019,567,663	2,355,811,126,868	-1.39	-5.54	-5.33

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Real Estate	44,341,664,950	42,546,328,544	+4.22	+3.37	+9.82
Health Care	95,692,548,837	92,054,561,707	+3.95	+3.66	-3.20
Utilities	32,078,508,947	30,987,282,254	+3.52	+4.34	+6.50
Consumer Staples	56,323,188,664	54,862,046,706	+2.66	+0.94	-4.79
Industrials	128,541,693,319	125,696,352,221	+2.26	-1.03	+1.36
Energy	76,342,176,540	74,652,807,093	+2.26	-1.11	+22.59
Communication Services	72,453,682,592	71,459,929,200	+1.39	-7.96	+10.81
Financials	114,057,429,204	113,049,523,321	+0.89	-1.09	-8.89
Consumer Discretionary	154,495,765,727	153,517,220,137	+0.64	-2.30	+5.82
Information Technology	177,749,740,555	177,392,293,768	+0.20	-3.41	+1.91
Materials	68,188,333,327	69,317,061,288	-1.63	+2.57	-1.70