

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	92.13	89.74	+2.67	+1.38	+9.42
Americas	88.26	85.73	+2.95	+2.30	+9.39
EMEA	8.47	8.83	-4.01	-10.34	+9.95
Asia	9.91	9.93	-0.15	-2.12	+9.28

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	78.85	77.37	+1.92	+1.30	+12.94
Americas	84.96	83.60	+1.62	+1.10	+15.60
EMEA	41.33	39.99	+3.35	+0.41	-2.49
Asia	103.09	102.08	+0.99	+0.86	+3.39

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,061,120,702,639	1,052,700,277,339	+0.80	-2.71	-6.05
Americas	679,668,232,514	663,689,068,318	+2.41	-0.50	+0.03
EMEA	216,851,537,640	221,422,162,131	-2.06	-6.54	-22.08
Asia	164,600,932,485	167,589,046,890	-1.78	-6.28	-4.17

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	116,069,351,263	112,162,941,505	+3.48	+1.84	-5.60
Energy	67,010,543,478	65,919,679,463	+1.65	+0.94	-6.73
Utilities	33,952,275,674	33,544,720,500	+1.21	+2.77	-2.40
Health Care	94,289,404,918	93,203,531,768	+1.17	-0.92	-1.10
Consumer Discretionary	147,418,585,946	146,330,450,939	+0.74	-4.73	-8.46
Information Technology	177,549,450,661	176,738,428,270	+0.46	-5.26	-6.47
Communication Services	65,782,457,566	65,521,704,656	+0.40	-5.13	-12.58
Materials	60,980,262,149	61,365,805,243	-0.63	-6.13	-12.96
Real Estate	44,117,628,064	44,543,555,997	-0.96	-6.62	+3.76
Industrials	123,435,953,965	124,870,282,897	-1.15	-3.60	-7.69
Consumer Staples	57,539,675,539	58,424,006,402	-1.51	-0.18	-0.38

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.42	6.37	+0.05	-0.07	+0.03
Americas	5.93	5.79	+0.14	+0.03	+0.31
EMEA	8.00	8.13	-0.13	-0.22	-1.05
Asia	6.99	7.13	-0.14	-0.32	+0.13

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,528,688,129,551	16,528,323,476,076	+0.00	-1.65	-6.50
Americas	11,461,617,501,401	11,454,782,920,150	+0.06	-0.99	-5.27
EMEA	2,711,120,907,788	2,723,474,456,016	-0.45	-3.99	-11.83
Asia	2,355,949,720,363	2,350,066,099,910	+0.25	-2.03	-5.89