

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	101.21	103.79	-2.48	+12.78	+28.89
Americas	97.03	99.88	-2.86	+13.18	+29.08
EMEA	8.74	8.36	+4.51	-1.02	+7.93
Asia	10.82	10.11	+7.08	+9.01	+22.10

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	80.20	81.51	-1.61	+3.66	+16.53
Americas	86.94	88.60	-1.86	+4.00	+19.60
EMEA	41.82	41.47	+0.84	+4.58	+11.47
Asia	101.70	103.14	-1.39	-0.37	+0.61

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.36	6.49	-0.13	-0.00	-0.09
Americas	5.91	6.08	-0.17	+0.11	+0.17
EMEA	7.82	7.90	-0.08	-0.31	-1.08
Asia	6.94	6.92	+0.02	-0.19	-0.03

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,062,544,291,768	1,088,297,065,787	-2.37	+0.94	-1.65
Americas	687,136,525,993	710,586,781,283	-3.30	+3.53	+4.50
EMEA	212,195,556,641	214,134,919,018	-0.91	-4.17	-16.68
Asia	163,212,209,135	163,575,365,487	-0.22	-2.61	-2.96

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,695,570,438,422	16,770,361,343,061	-0.45	+1.01	-0.22
Americas	11,631,890,323,287	11,695,882,507,275	-0.55	+1.55	+1.52
EMEA	2,713,589,844,416	2,711,049,973,505	+0.09	-0.36	-5.21
Asia	2,350,090,270,719	2,363,428,862,282	-0.56	+0.00	-2.54

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	34,449,728,519	33,740,582,350	+2.10	+2.33	+9.03
Consumer Discretionary	153,939,437,716	153,625,377,521	+0.20	+5.16	+0.32
Real Estate	42,410,197,254	42,551,626,982	-0.33	-4.79	+0.29
Information Technology	185,061,708,959	186,289,206,666	-0.66	+4.71	+2.34
Communication Services	65,042,169,859	65,568,771,518	-0.80	-0.73	-8.75
Consumer Staples	57,180,230,463	57,858,197,009	-1.17	-2.13	+3.40
Health Care	100,386,907,527	101,770,168,042	-1.36	+7.70	+9.81
Industrials	122,297,517,954	124,222,415,956	-1.55	-2.06	-3.74
Energy	60,390,732,433	61,382,785,413	-1.62	-8.22	-19.31
Materials	59,510,431,302	60,592,367,247	-1.79	-3.02	-9.08
Financials	112,261,948,864	130,909,851,409	-14.24	+0.09	+0.21