

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	97.04	104.87	-7.47	-3.13	-7.29
Americas	92.03	99.55	-7.55	-3.25	-8.80
EMEA	9.66	10.08	-4.23	+3.61	+8.53
Asia	9.81	9.84	-0.25	-9.20	+2.53

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	75.35	77.40	-2.64	-0.92	-8.06
Americas	81.45	84.22	-3.29	-0.24	-9.47
EMEA	43.02	43.35	-0.76	+0.90	+2.96
Asia	92.54	93.65	-1.19	-3.12	-7.93

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.19	6.30	-0.11	-0.11	-0.09
Americas	5.68	5.81	-0.14	-0.21	-0.17
EMEA	7.66	7.75	-0.09	+0.10	+0.00
Asia	7.08	7.05	+0.03	+0.17	+0.21

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,083,153,587,898	1,102,402,311,880	-1.75	-1.32	+5.06
Americas	693,920,203,353	710,363,718,484	-2.31	-2.94	+4.26
EMEA	220,450,239,809	223,091,735,319	-1.18	+1.88	+6.99
Asia	168,783,144,736	168,946,858,077	-0.10	+1.53	+5.90

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	17,489,058,307,526	17,489,605,577,803	-0.00	+0.37	+6.60
Americas	12,227,636,605,657	12,216,350,095,099	+0.09	+0.58	+7.30
EMEA	2,876,673,266,795	2,877,023,906,212	-0.01	+0.58	+6.98
Asia	2,384,748,435,073	2,396,231,576,492	-0.48	-0.95	+2.74

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	114,872,868,348	113,805,021,025	+0.94	-0.43	+6.73
Materials	64,893,473,428	64,669,395,837	+0.35	+3.51	+12.31
Communication Services	62,536,737,300	62,763,407,832	-0.36	+0.33	-1.32
Energy	66,368,266,905	66,826,712,411	-0.69	+5.34	+15.64
Consumer Staples	55,734,282,813	56,469,745,931	-1.30	-2.22	+1.10
Industrials	134,971,851,972	136,805,468,173	-1.34	-0.96	+9.97
Utilities	31,115,794,938	31,718,952,604	-1.90	-2.38	-2.73
Real Estate	43,281,082,048	44,174,380,123	-2.02	-4.13	+4.11
Health Care	97,047,386,595	99,689,246,649	-2.65	-2.16	-0.13
Information Technology	192,044,985,001	197,575,720,148	-2.80	-1.24	+6.61
Consumer Discretionary	152,596,992,299	158,559,034,372	-3.76	-3.11	+3.54