

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	50.43	49.03	+2.87	-28.44	-46.30
Americas	45.02	43.62	+3.21	-31.74	-49.61
EMEA	7.71	7.51	+2.69	+11.59	-21.26
Asia	10.31	10.15	+1.64	+8.62	+2.10

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	56.88	56.98	-0.18	-11.92	-22.23
Americas	54.57	54.16	+0.76	-17.33	-30.22
EMEA	40.69	40.72	-0.07	-1.67	-4.48
Asia	80.49	82.76	-2.74	-4.13	-10.94

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.52	6.54	-0.02	+0.05	+0.37
Americas	5.75	5.82	-0.07	-0.13	+0.11
EMEA	7.71	7.70	+0.01	+0.17	+0.19
Asia	9.10	8.88	+0.22	+0.91	+1.96

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,117,910,039,167	1,104,605,906,381	+1.20	+3.88	+0.58
Americas	695,985,825,886	694,062,191,211	+0.28	+1.41	-3.06
EMEA	209,940,489,934	205,090,143,077	+2.36	+4.65	-3.76
Asia	211,983,723,347	205,453,572,093	+3.18	+12.04	+20.91

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	17,147,188,149,174	16,891,819,358,043	+1.51	+3.08	-5.10
Americas	12,096,261,831,014	11,915,387,677,655	+1.52	+3.67	-4.88
EMEA	2,721,284,318,480	2,662,836,304,424	+2.19	+2.39	-6.08
Asia	2,329,641,999,680	2,313,595,375,964	+0.69	+0.84	-5.07

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	76,922,834,965	72,666,478,643	+5.86	+8.24	+8.05
Materials	73,240,697,198	71,140,917,298	+2.95	+6.56	+10.04
Information Technology	182,374,089,627	178,871,797,863	+1.96	+4.51	-6.14
Financials	123,562,048,430	121,589,662,998	+1.62	+6.22	+3.16
Consumer Discretionary	154,858,123,660	152,612,738,948	+1.47	+5.76	-1.47
Industrials	144,136,473,875	142,083,007,886	+1.45	-4.37	+2.87
Consumer Staples	54,975,251,250	54,363,417,451	+1.13	+0.83	-1.81
Real Estate	43,631,641,771	43,348,345,746	+0.65	+1.36	-4.23
Health Care	94,609,644,955	94,095,536,228	+0.55	+7.13	-3.21
Utilities	30,846,061,237	30,869,803,616	-0.08	+2.14	-3.68
Communication Services	65,926,934,334	70,932,543,734	-7.06	+5.55	+4.29