

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	94.54	104.54	-9.57	+16.29	+68.68
Americas	87.53	97.40	-10.13	+18.61	+79.07
EMEA	9.25	9.23	+0.25	+4.19	+7.57
Asia	9.12	10.13	-9.94	-9.57	-2.47

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	74.26	76.19	-2.54	+6.11	+17.75
Americas	77.68	80.40	-3.38	+9.49	+31.53
EMEA	50.20	50.20	-0.00	+0.71	+5.14
Asia	86.56	87.42	-0.99	-1.76	-8.63

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.76	4.84	-0.07	+0.03	-0.16
Americas	4.18	4.27	-0.09	+0.04	-0.07
EMEA	6.11	6.14	-0.03	+0.01	-0.41
Asia	6.82	6.85	-0.03	+0.07	-0.54

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,086,021,453,477	1,096,085,804,784	-0.92	+3.53	+3.14
Americas	707,266,439,567	716,560,367,886	-1.30	+4.22	+4.23
EMEA	194,626,745,485	195,414,567,246	-0.40	+1.06	+0.10
Asia	184,128,268,425	184,110,869,652	+0.01	+3.60	+2.34

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,806,891,889,542	22,668,205,603,231	+0.61	+2.88	+6.54
Americas	16,923,240,164,448	16,799,750,444,707	+0.74	+3.33	+5.90
EMEA	3,185,712,882,663	3,180,852,692,456	+0.15	+0.87	+6.82
Asia	2,697,938,842,431	2,687,602,466,068	+0.38	+2.48	+10.40

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	61,019,936,674	60,026,657,658	+1.65	+5.12	-17.87
Real Estate	43,010,736,084	42,533,313,941	+1.12	+5.20	-3.63
Health Care	96,475,430,161	95,804,765,782	+0.70	-1.35	+2.44
Information Technology	186,426,414,453	185,495,762,961	+0.50	+4.31	+7.07
Materials	69,405,704,724	69,203,454,557	+0.29	+2.01	+5.02
Communication Services	62,417,671,171	62,269,698,979	+0.24	+4.53	+5.07
Utilities	28,803,547,941	28,742,146,413	+0.21	+1.54	-9.69
Consumer Discretionary	155,377,245,360	155,232,055,392	+0.09	+3.14	+7.04
Consumer Staples	51,516,517,248	51,903,549,656	-0.75	+0.49	-6.97
Industrials	133,252,362,371	134,450,070,930	-0.89	-0.12	+0.77
Financials	138,696,205,077	150,416,739,103	-7.79	+12.86	+19.37