

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	109.60	120.15	-8.78	+5.21	+1.35
Americas	102.24	112.50	-9.12	+4.79	+0.89
EMEA	10.05	10.86	-7.46	+12.16	+2.89
Asia	9.52	8.48	+12.24	+13.49	+7.97

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	77.07	80.54	-4.31	-0.57	-1.73
Americas	82.62	87.60	-5.69	+0.19	-2.11
EMEA	51.11	52.93	-3.45	-0.28	+4.62
Asia	82.26	82.15	+0.14	-3.04	-5.82

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.01	5.04	-0.03	+0.25	+0.25
Americas	4.24	4.30	-0.05	+0.17	+0.09
EMEA	6.09	6.11	-0.02	+0.35	-0.08
Asia	8.58	8.56	+0.02	+0.62	+1.71

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,100,824,142,040	1,109,658,598,299	-0.80	+4.61	+1.25
Americas	691,631,551,489	702,903,931,110	-1.60	+3.55	-1.96
EMEA	191,269,943,809	192,185,759,972	-0.48	+4.93	-3.32
Asia	217,922,646,742	214,568,907,217	+1.56	+7.84	+18.45

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,977,898,135,187	22,009,439,946,727	-0.14	-0.52	-3.89
Americas	16,297,962,025,396	16,357,081,960,458	-0.36	-0.48	-4.02
EMEA	3,138,801,766,716	3,145,649,087,748	-0.22	-1.12	-2.07
Asia	2,541,134,343,075	2,506,708,898,520	+1.37	+0.01	-5.21

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	63,547,976,437	63,226,571,186	+0.51	+4.59	+1.58
Industrials	143,174,504,081	142,974,681,354	+0.14	+7.16	+4.91
Consumer Staples	59,016,176,599	59,048,490,782	-0.05	+4.97	+12.27
Energy	65,226,713,180	65,273,080,205	-0.07	+10.83	+8.48
Health Care	93,348,275,782	93,478,092,876	-0.14	+3.03	-2.10
Financials	130,140,526,834	130,460,401,647	-0.25	+8.37	+3.77
Consumer Discretionary	154,620,163,808	156,078,955,842	-0.93	+3.02	-3.03
Information Technology	181,796,739,793	184,045,333,252	-1.22	+2.10	-3.58
Materials	71,761,626,093	72,838,665,865	-1.48	+3.56	+2.23
Real Estate	43,945,735,821	46,304,882,516	-5.09	-0.35	-0.26
Utilities	26,481,818,889	28,060,992,845	-5.63	+3.33	-16.43