

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	90.02	89.31	+0.80	+7.91	-7.12
Americas	85.50	84.61	+1.05	+9.12	-7.85
EMEA	7.02	7.17	-2.18	-12.87	-16.35
Asia	9.55	9.28	+2.91	+5.26	+12.58

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.50	71.51	-1.41	-8.27	-1.41
Americas	75.84	76.91	-1.40	+1.96	-1.74
EMEA	42.18	43.99	-4.10	-42.51	-6.70
Asia	92.17	91.40	+0.84	+0.85	+17.48

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.99	5.05	-0.07	-0.18	-0.46
Americas	4.02	4.08	-0.06	-0.18	-0.31
EMEA	8.40	8.43	-0.03	-0.27	+1.06
Asia	7.09	7.19	-0.09	-0.07	-3.24

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,135,976,156,683	1,144,164,512,733	-0.72	-3.44	-7.50
Americas	682,158,295,156	687,687,828,564	-0.80	-4.18	-5.96
EMEA	269,637,817,196	269,863,167,434	-0.08	-2.89	+17.84
Asia	184,180,044,331	186,613,516,734	-1.30	-1.47	-32.76

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,781,710,491,630	22,646,074,262,961	+0.60	+0.13	+1.07
Americas	16,972,994,409,831	16,847,049,671,755	+0.75	+0.21	+1.22
EMEA	3,211,523,422,257	3,201,921,218,497	+0.30	+0.22	+2.91
Asia	2,597,192,659,542	2,597,103,372,709	+0.00	-0.53	-2.00

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	57,459,736,567	56,338,101,198	+1.99	+0.61	-16.70
Information Technology	121,390,867,553	120,931,244,427	+0.38	-0.47	-12.56
Utilities	33,776,468,429	33,696,943,654	+0.24	+0.95	+14.64
Health Care	94,218,702,361	94,017,365,050	+0.21	-6.16	-6.64
Industrials	156,902,359,143	156,623,357,463	+0.18	-0.69	-6.49
Consumer Discretionary	155,505,702,570	155,409,969,828	+0.06	-1.08	-3.77
Communication Services	61,253,354,554	61,279,893,979	-0.04	-1.86	-17.30
Materials	65,934,921,066	66,176,856,222	-0.37	-3.24	-9.69
Real Estate	44,523,633,168	45,483,330,615	-2.11	+3.28	+0.36
Consumer Staples	72,148,369,925	73,995,004,248	-2.50	-5.33	+0.73
Financials	208,126,284,573	214,679,865,968	-3.05	-11.47	-9.45