

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	68.18	78.31	-12.94	-1.64	-27.33
Americas	62.34	63.52	-1.85	-1.70	-30.20
EMEA	6.85	16.62	-58.80	+8.88	-7.28
Asia	10.08	10.11	-0.30	-9.38	+9.59

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	66.24	69.27	-4.38	+0.15	-13.03
Americas	64.64	63.45	+1.87	+0.66	-15.72
EMEA	45.34	64.59	-29.80	+5.49	-27.49
Asia	94.58	95.59	-1.06	-4.87	+1.86

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.69	4.80	-0.11	+0.03	-0.30
Americas	3.93	4.01	-0.08	+0.02	-0.17
EMEA	6.66	7.00	-0.35	-0.00	-1.26
Asia	7.29	7.28	+0.00	+0.20	+0.21

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,086,549,393,533	1,095,535,744,860	-0.82	+2.78	-4.07
Americas	681,432,066,757	685,210,333,947	-0.55	+2.80	-1.28
EMEA	210,988,027,239	219,631,986,945	-3.94	+0.55	-17.49
Asia	194,129,299,536	190,693,423,968	+1.80	+5.27	+3.97

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,167,094,472,240	22,839,682,063,154	+1.43	+2.15	+2.02
Americas	17,333,208,848,920	17,085,752,800,469	+1.45	+2.40	+2.93
EMEA	3,170,099,880,276	3,135,529,521,643	+1.10	+0.57	-1.86
Asia	2,663,785,743,044	2,618,399,741,042	+1.73	+2.42	+0.95

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	59,002,980,167	57,216,812,803	+3.12	+5.70	-0.87
Real Estate	44,970,877,901	44,346,812,580	+1.41	+7.01	+1.74
Industrials	148,750,849,739	147,389,083,444	+0.92	+2.97	-3.81
Materials	61,400,368,274	60,932,592,666	+0.77	+2.30	-13.05
Consumer Discretionary	145,927,529,148	145,348,569,520	+0.40	+3.52	-5.08
Financials	187,330,057,317	187,128,743,485	+0.11	-0.56	-6.13
Health Care	94,846,535,679	94,860,604,369	-0.01	+0.52	-0.86
Communication Services	57,477,576,370	57,888,746,274	-0.71	+1.18	-5.24
Consumer Staples	55,651,789,341	56,225,156,581	-1.02	-3.99	-17.92
Information Technology	137,771,516,391	140,584,800,681	-2.00	+9.06	+11.43
Utilities	29,030,747,922	38,774,945,419	-25.13	+8.65	-8.09