

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	64.84	67.96	-4.59	-4.90	-21.26
Americas	59.93	63.46	-5.56	-3.87	-23.76
EMEA	5.42	5.35	+1.31	-20.88	-15.88
Asia	9.14	8.87	+3.04	-9.30	+5.71

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	65.69	65.99	-0.46	-0.84	-6.53
Americas	63.12	64.35	-1.92	-2.36	-10.85
EMEA	43.60	42.50	+2.59	-3.85	-19.09
Asia	95.27	94.29	+1.04	+0.73	+5.67

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.55	4.60	-0.05	-0.14	-0.39
Americas	3.87	3.93	-0.06	-0.06	-0.19
EMEA	5.89	5.95	-0.06	-0.76	-1.87
Asia	7.35	7.32	+0.03	+0.06	+0.23

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,057,016,820,978	1,067,706,768,829	-1.00	-2.72	-5.49
Americas	673,111,319,594	682,441,128,255	-1.37	-1.22	-1.26
EMEA	186,273,775,148	188,963,058,632	-1.42	-11.71	-25.22
Asia	197,631,726,235	196,302,581,942	+0.68	+1.80	+5.31

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,231,056,450,386	23,228,847,065,974	+0.01	+0.28	+2.67
Americas	17,380,099,242,884	17,372,969,658,533	+0.04	+0.27	+3.58
EMEA	3,161,172,329,891	3,174,278,735,991	-0.41	-0.28	-1.51
Asia	2,689,784,877,611	2,681,598,671,451	+0.31	+0.98	+1.97

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	61,476,583,987	57,856,851,366	+6.26	+4.19	-3.76
Real Estate	45,263,151,267	45,222,136,292	+0.09	+0.65	+4.50
Information Technology	133,489,095,804	133,843,116,333	-0.26	-3.11	+8.91
Utilities	25,555,164,824	25,706,939,350	-0.59	-11.97	-20.75
Financials	180,789,499,786	182,061,216,139	-0.70	-3.49	-8.65
Materials	59,758,132,324	60,281,887,565	-0.87	-2.74	-12.00
Consumer Discretionary	144,058,746,181	145,342,512,963	-0.88	-1.28	-2.66
Consumer Staples	55,017,902,670	55,565,436,042	-0.99	-1.14	-14.10
Industrials	147,629,865,687	149,460,804,029	-1.23	-0.75	-3.07
Health Care	88,886,377,773	90,959,138,848	-2.28	-6.28	-8.98
Communication Services	57,751,666,333	63,527,960,594	-9.09	+0.48	-4.74