

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	75.61	70.08	+7.88	+11.25	-1.96
Americas	69.43	63.98	+8.51	+9.40	-3.95
EMEA	6.37	5.83	+9.26	+19.05	-3.45
Asia	10.51	10.28	+2.27	+18.54	+6.49

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	68.21	66.42	+2.70	+3.37	-0.13
Americas	66.01	63.70	+3.63	+2.58	-3.62
EMEA	45.16	43.29	+4.32	+6.27	-5.53
Asia	98.09	98.28	-0.19	+4.03	+4.83

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.61	4.59	+0.02	+0.01	-0.20
Americas	3.96	3.95	+0.01	+0.04	-0.01
EMEA	5.87	5.86	+0.02	-0.08	-1.49
Asia	7.26	7.20	+0.06	-0.06	+0.22

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,095,229,197,590	1,084,107,510,432	+1.03	+2.58	-0.44
Americas	705,368,135,884	697,700,803,990	+1.10	+3.36	+4.08
EMEA	190,772,571,740	189,462,413,192	+0.69	+0.96	-19.14
Asia	199,088,489,966	196,944,293,251	+1.09	+1.42	+6.83

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,781,857,297,752	23,619,838,783,477	+0.69	+2.38	+3.80
Americas	17,792,027,503,227	17,649,312,108,619	+0.81	+2.41	+4.30
EMEA	3,247,762,743,177	3,235,834,634,400	+0.37	+2.32	+1.35
Asia	2,742,067,051,347	2,734,692,040,458	+0.27	+2.26	+3.55

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	26,424,299,385	25,548,915,076	+3.43	+2.79	-6.22
Energy	68,391,571,588	67,049,989,973	+2.00	+18.21	+14.75
Information Technology	142,482,100,372	140,254,700,935	+1.59	+6.45	+15.29
Industrials	150,658,973,696	148,482,810,270	+1.47	+0.80	+0.04
Financials	185,935,281,787	183,683,176,209	+1.23	+2.13	-5.56
Health Care	90,383,310,165	89,503,349,668	+0.98	-0.63	-6.87
Consumer Discretionary	147,789,382,241	146,547,024,169	+0.85	+1.68	-0.43
Consumer Staples	54,288,940,426	53,912,030,944	+0.70	-2.30	-13.25
Real Estate	47,219,652,764	47,163,703,734	+0.12	+4.42	+7.90
Communication Services	57,803,520,520	58,249,649,423	-0.77	-9.01	-2.23
Materials	60,891,094,274	63,539,162,500	-4.17	+1.01	-5.27