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	74.04	72.45	+2.19	+27.01	+59.56
Americas	70.83	69.16	+2.43	+27.09	+64.53
EMEA	7.31	7.75	-5.67	+3.70	+15.82
Asia	9.10	10.40	-12.55	+0.15	-2.84

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	67.61	67.32	+0.44	+8.27	+14.32
Americas	68.79	68.67	+0.17	+9.06	+17.75
EMEA	43.93	41.41	+6.09	+19.79	+20.09
Asia	102.46	104.90	-2.33	-0.83	-2.65

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.41	6.48	-0.06	+0.03	+0.29
Americas	5.55	5.62	-0.07	+0.09	+0.45
EMEA	9.43	9.45	-0.03	-0.03	-0.69
Asia	6.91	6.99	-0.07	-0.09	+0.51

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,133,086,902,089	1,145,206,619,782	-1.06	+3.24	+3.47
Americas	672,899,858,305	679,709,588,890	-1.00	+4.79	+6.01
EMEA	287,534,669,333	290,026,413,499	-0.86	+0.81	-4.93
Asia	172,652,374,451	175,470,617,393	-1.61	+1.50	+9.34

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	17,667,033,146,010	17,681,031,069,232	-0.08	+2.71	-1.23
Americas	12,119,735,014,157	12,100,660,591,584	+0.16	+3.10	-2.50
EMEA	3,050,287,431,773	3,068,503,021,922	-0.59	+1.17	+2.05
Asia	2,497,010,700,080	2,511,867,455,726	-0.59	+2.78	+1.21

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	69,760,447,942	67,203,277,953	+3.81	+11.24	+22.58
Communication Services	74,839,666,529	73,193,985,981	+2.25	+9.81	+25.57
Utilities	39,748,490,901	39,303,481,936	+1.13	+24.61	+34.11
Health Care	96,642,509,421	97,267,379,522	-0.64	-0.56	-6.20
Consumer Staples	60,399,215,235	61,094,108,879	-1.14	+0.25	-9.34
Industrials	131,297,864,028	132,852,395,184	-1.17	+1.68	+1.86
Real Estate	44,415,029,740	45,027,992,952	-1.36	+4.68	+3.51
Consumer Discretionary	156,026,164,660	158,991,734,313	-1.87	+2.32	+2.98
Information Technology	184,853,073,420	188,672,692,437	-2.02	+2.66	+1.01
Financials	129,099,273,467	132,328,979,238	-2.44	+0.80	+3.91
Materials	71,556,093,705	73,351,942,843	-2.45	+2.22	+6.08

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