

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	50.61	49.68	+1.88	+0.07	-8.37
Americas	43.10	41.49	+3.88	+3.75	-9.58
EMEA	8.82	8.79	+0.28	-3.72	+3.11
Asia	10.53	11.67	-9.77	-14.70	-8.18

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	61.88	61.25	+1.03	+0.67	+0.78
Americas	56.46	54.55	+3.49	+3.94	-0.40
EMEA	46.87	48.02	-2.40	+1.58	+6.06
Asia	98.46	100.30	-1.83	-8.05	-3.43

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.96	4.91	+0.04	+0.05	-0.14
Americas	4.17	4.12	+0.05	+0.02	-0.04
EMEA	7.01	6.95	+0.06	-0.07	-1.01
Asia	7.61	7.63	-0.02	+0.36	+0.01

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,065,734,148,998	1,072,891,952,010	-0.67	-0.62	-2.91
Americas	670,776,305,291	672,681,979,728	-0.28	-1.23	-2.23
EMEA	209,457,501,897	212,713,209,376	-1.53	-2.35	-10.04
Asia	185,500,341,811	187,496,762,907	-1.06	+3.82	+3.75

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,493,865,599,297	21,833,555,208,716	-1.56	-1.67	-0.23
Americas	16,067,826,650,963	16,315,656,518,146	-1.52	-1.82	-1.33
EMEA	2,987,739,234,541	3,060,285,685,667	-2.37	-1.32	+2.92
Asia	2,438,299,713,793	2,457,613,004,903	-0.79	-1.05	+3.57

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	29,656,118,455	29,283,478,296	+1.27	+0.21	+1.29
Financials	116,925,365,644	116,587,125,532	+0.29	+1.19	-8.01
Materials	69,334,419,277	69,356,758,231	-0.03	-4.66	+0.54
Real Estate	43,079,387,471	43,219,988,331	-0.33	+0.41	+1.20
Consumer Staples	54,771,157,970	54,973,175,070	-0.37	+0.25	-4.48
Energy	72,108,580,901	72,433,876,482	-0.45	+6.46	+0.83
Information Technology	178,732,311,451	180,327,142,105	-0.88	+0.11	-0.80
Consumer Discretionary	151,335,721,330	152,895,310,745	-1.02	-2.39	-2.27
Health Care	92,858,980,029	93,899,389,672	-1.11	+0.12	-0.64
Industrials	130,528,015,937	133,263,057,733	-2.05	-0.21	-9.27
Communication Services	62,292,960,463	64,574,712,748	-3.53	-8.86	+2.20