

DataLend Daily Equity Market Update

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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	64.87	59.87	+8.36	+19.76	+54.67
Americas	55.53	50.95	+9.00	+22.58	+69.96
EMEA	11.82	11.43	+3.40	+3.03	+18.72
Asia	9.85	9.54	+3.27	+2.55	-5.24

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	59.62	58.74	+1.50	+4.81	+14.75
Americas	57.37	55.47	+3.42	+7.21	+25.46
EMEA	50.15	51.48	-2.59	+2.53	+6.15
Asia	78.63	78.03	+0.77	+1.44	+4.18

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	7.55	7.47	+0.08	+0.08	-0.40
Americas	6.93	6.83	+0.10	+0.22	-0.15
EMEA	8.87	8.75	+0.13	-0.18	-0.35
Asia	8.50	8.53	-0.03	-0.12	-1.48

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	952,677,602,869	930,029,120,829	+2.44	+4.69	+1.69
Americas	569,190,374,086	553,172,465,366	+2.90	+7.79	+4.93
EMEA	211,104,369,249	205,793,669,387	+2.58	-1.03	+1.04
Asia	172,382,859,535	171,062,986,076	+0.77	+2.21	-7.07

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12,621,381,012,110	12,454,325,223,874	+1.34	+3.60	+7.08
Americas	8,214,052,217,752	8,095,290,639,466	+1.47	+4.38	+7.22
EMEA	2,379,335,607,600	2,353,222,610,323	+1.11	+0.96	+4.98
Asia	2,027,993,186,757	2,005,811,974,084	+1.11	+3.64	+9.07

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	45,352,765,933	40,960,206,138	+10.72	+22.29	+14.87
Consumer Discretionary	126,625,200,380	122,846,389,140	+3.08	+7.11	+6.09
Utilities	25,247,500,548	24,515,948,733	+2.98	+8.88	+6.66
Real Estate	32,690,394,198	31,832,273,928	+2.70	+1.40	-4.06
Information Technology	172,764,313,919	168,585,300,021	+2.48	+7.54	+7.99
Materials	55,512,998,484	54,229,350,054	+2.37	+7.72	+10.08
Financials	95,571,570,341	93,365,085,030	+2.36	+0.63	-7.34
Industrials	103,683,842,267	101,850,492,950	+1.80	+2.61	-1.86
Communication Services	62,165,785,248	61,390,760,111	+1.26	+3.89	-6.65
Health Care	117,647,772,123	116,768,176,524	+0.75	+0.18	+4.65
Consumer Staples	61,302,904,667	61,418,030,203	-0.19	+0.11	-3.55

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