

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	65.31	64.87	+0.67	+19.21	+52.64
Americas	56.23	55.53	+1.26	+20.33	+70.24
EMEA	12.13	11.82	+2.62	+12.22	+21.27
Asia	9.16	9.85	-6.94	-1.39	-14.34

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	60.63	59.62	+1.70	+6.97	+15.32
Americas	58.89	57.37	+2.64	+11.21	+26.15
EMEA	51.13	50.15	+1.95	+2.59	+8.46
Asia	77.96	78.63	-0.85	+1.17	+2.42

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	7.51	7.55	-0.04	-0.01	-0.21
Americas	6.82	6.93	-0.10	-0.06	-0.04
EMEA	8.95	8.87	+0.07	+0.14	-0.29
Asia	8.57	8.50	+0.07	+0.01	-0.69

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	941,857,898,398	952,677,602,869	-1.14	+2.60	+2.47
Americas	557,181,353,539	569,190,374,086	-2.11	+1.88	+5.58
EMEA	212,160,772,202	211,104,369,249	+0.50	+4.65	+0.75
Asia	172,515,772,656	172,382,859,535	+0.08	+2.47	-4.62

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	12,548,359,652,608	12,621,381,012,110	-0.58	+2.77	+5.30
Americas	8,164,247,264,533	8,214,052,218,160	-0.61	+2.78	+6.23
EMEA	2,371,301,990,573	2,379,335,607,192	-0.34	+3.07	+4.03
Asia	2,012,810,397,501	2,027,993,186,757	-0.75	+2.40	+3.11

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Materials	56,022,283,135	55,512,998,484	+0.92	+7.92	+10.81
Utilities	25,450,011,473	25,247,500,548	+0.80	+11.33	+10.72
Financials	95,604,127,693	95,571,570,341	+0.03	+2.50	-5.20
Communication Services	61,976,989,668	62,165,855,225	-0.30	+0.53	-3.26
Consumer Staples	60,628,938,186	61,302,904,667	-1.10	+0.46	-4.42
Energy	44,851,917,541	45,352,765,933	-1.10	+19.96	+15.83
Health Care	116,299,041,282	117,662,039,370	-1.16	-1.78	+3.03
Real Estate	32,157,833,189	32,691,048,396	-1.63	+1.09	-2.61
Information Technology	169,761,246,836	172,764,313,919	-1.74	+2.91	+8.27
Industrials	101,809,351,501	103,683,842,267	-1.81	+0.02	+2.32
Consumer Discretionary	123,669,713,042	126,746,153,202	-2.43	+1.80	+5.09

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