DATALEND

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	32.22	38.04	-15.28	-3.67	-15.27
Americas	24.72	31.15	-20.63	-0.07	-26.61
EMEA	5.76	5.75	+0.31	-12.86	-18.06
Asia	9.72	8.97	+8.30	-7.95	+23.05

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	54.92	55.25	-0.60	+2.99	-4.44
Americas	46.85	51.22	-8.53	-1.07	-8.25
EMEA	58.02	43.89	+32.19	+28.28	+14.25
Asia	80.58	80.41	+0.22	-2.00	-9.03

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.65	5.66	-0.00	+0.02	+0.22
Americas	5.54	5.55	-0.01	+0.01	+0.18
EMEA	5.35	5.30	+0.04	+0.05	+0.10
Asia	6.51	6.51	+0.00	+0.04	+0.53

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,031,888,784,612	1,044,999,455,986	-1.25	-2.05	+4.31
Americas	663,089,226,026	674,358,915,444	-1.67	-2.46	+2.87
EMEA	182,463,883,302	180,942,181,846	+0.84	+0.06	+4.53
Asia	186,335,675,283	189,698,358,696	-1.77	-2.63	+9.52

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	18,249,789,165,679	18,476,568,787,648	-1.23	-2.43	+0.20
Americas	11,974,180,862,958	12,148,459,330,697	-1.43	-2.67	-0.51
EMEA	3,412,821,436,752	3,412,946,332,559	-0.00	-0.87	+2.49
Asia	2,862,786,865,969	2,915,163,124,392	-1.80	-3.24	+0.56

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	39,339,905,798	38,024,956,082	+3.46	+4.12	+10.73
Utilities	21,457,390,792	21,321,487,588	+0.64	-7.42	-8.62
Industrials	102,651,596,308	102,615,183,848	+0.04	-0.06	+6.36
Communication Services	79,414,205,485	79,745,079,670	-0.41	-0.15	+12.91
Consumer Staples	59,335,753,260	59,823,715,458	-0.82	-2.60	+7.18
Materials	52,820,712,549	53,268,555,274	-0.84	+3.97	+4.44
Real Estate	40,552,414,737	40,903,040,217	-0.86	-10.17	+3.37
Financials	107,571,596,480	108,506,156,082	-0.86	-5.09	+15.31
Information Technology	187,381,963,137	190,844,441,010	-1.81	-2.35	+2.08
Health Care	112,695,653,681	115,426,861,186	-2.37	-4.36	-2.30
Consumer Discretionary	150,499,966,615	155,485,967,230	-3.21	+0.67	+0.50

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