

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	89.96	86.90	+3.52	+18.26	+106.88
Americas	85.20	81.86	+4.07	+19.86	+119.56
EMEA	7.80	7.79	+0.25	+6.66	+14.49
Asia	6.98	6.67	+4.57	-1.19	+1.48

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	68.30	68.06	+0.36	+5.50	+27.62
Americas	68.53	68.05	+0.70	+7.78	+43.34
EMEA	103.94	103.63	+0.30	+2.83	+8.05
Asia	42.12	42.59	-1.11	-2.69	-2.91

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,161,258,462,004	1,148,877,670,516	+1.08	+3.80	+3.88
Americas	741,097,329,270	725,833,164,780	+2.10	+4.91	+5.97
Asia	175,287,005,361	176,590,481,400	-0.74	+4.82	+12.36
EMEA	244,874,127,373	246,454,024,335	-0.64	-0.09	-6.74

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Information Technology	205,143,511,434	199,403,975,472	+2.88	+6.32	+2.92
Energy	35,868,328,439	35,075,708,523	+2.26	-7.29	+4.93
Consumer Staples	63,136,517,314	62,089,814,172	+1.69	+1.37	-10.22
Health Care	121,733,220,525	119,759,790,168	+1.65	+3.62	-6.02
Consumer Discretionary	168,945,237,776	166,449,950,781	+1.50	+7.57	+3.43
Financials	129,821,817,400	128,017,606,242	+1.41	-0.77	+7.60
Communication Services	83,908,509,349	83,164,354,896	+0.89	+6.33	+10.82
Industrials	113,016,773,717	112,415,551,953	+0.53	+6.20	-2.66
Materials	63,684,564,656	64,471,565,651	-1.22	+3.21	+10.08
Utilities	30,637,641,518	31,637,130,493	-3.16	+0.34	+9.20
Real Estate	49,104,822,042	52,218,916,740	-5.96	+9.56	+8.83

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.74	5.69	+0.05	+0.17	+0.08
Americas	20.40	20.19	+0.22	+0.58	+0.14
EMEA	4.62	4.65	-0.03	+0.18	+0.21
Asia	1.91	1.93	-0.02	-0.01	-0.14

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	20,242,774,974,142	20,186,352,570,548	+0.28	+0.72	+2.38
Americas	3,632,099,377,922	3,595,544,102,812	+1.02	+1.93	+5.23
EMEA	3,794,152,681,853	3,797,054,788,111	-0.08	+0.78	+7.19
Asia	12,816,522,914,367	12,793,753,679,625	+0.18	+0.36	+0.28