

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	78.57	73.79	+6.47	+8.86	+29.38
Americas	70.08	65.22	+7.46	+10.90	+34.82
EMEA	7.66	7.55	+1.43	-0.38	-17.30
Asia	13.60	13.20	+3.01	+0.05	+25.90

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	67.88	65.08	+4.30	+4.35	+7.50
Americas	64.37	60.46	+6.48	+6.70	+10.21
EMEA	42.01	41.95	+0.16	-2.30	-8.86
Asia	111.38	110.48	+0.81	+2.32	+18.49

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,108,525,047,110	1,117,356,782,209	-0.79	+1.57	+2.04
Americas	739,308,591,819	746,409,871,762	-0.95	+2.18	+6.56
EMEA	194,109,925,092	195,344,505,636	-0.63	+0.70	+5.39
Asia	175,106,530,199	175,602,404,812	-0.28	+0.02	-15.98

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Materials	61,945,716,458	61,317,122,782	+1.03	+0.95	+6.57
Energy	41,503,314,902	41,239,123,951	+0.64	+5.95	-4.56
Health Care	102,541,888,997	102,028,453,132	+0.50	+6.18	+6.06
Communication Services	77,555,908,997	77,901,196,594	-0.44	+2.46	-5.70
Utilities	26,307,833,818	26,505,833,852	-0.75	-4.44	+4.02
Consumer Staples	54,054,548,393	54,502,398,547	-0.82	+1.32	-0.52
Information Technology	199,921,657,628	202,026,101,747	-1.04	+0.01	+2.61
Industrials	121,087,217,486	123,013,545,673	-1.57	+5.39	+5.82
Consumer Discretionary	153,918,358,354	156,397,788,900	-1.59	+6.30	+6.60
Financials	129,995,945,856	132,264,748,384	-1.72	-3.62	-4.19
Real Estate	48,294,104,394	49,777,328,014	-2.98	-10.37	+3.71

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.09	5.15	-0.06	+0.00	-0.25
Americas	4.98	5.06	-0.07	+0.00	-0.07
EMEA	4.90	4.94	-0.04	-1.53	-1.55
Asia	5.86	5.89	-0.03	+1.39	+0.29

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,784,858,895,638	21,690,480,763,976	+0.44	+1.56	+7.12
Americas	14,834,173,289,715	14,756,091,101,452	+0.53	+2.09	+7.97
EMEA	3,964,321,325,389	3,953,788,049,597	+0.27	+0.73	+6.66
Asia	2,986,364,280,535	2,980,601,612,927	+0.19	+0.09	+3.61