

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	94.79	96.93	-2.22	+3.09	+17.90
Americas	90.97	93.14	-2.34	+3.67	+17.92
EMEA	8.75	9.01	-2.91	-6.67	+18.55
Asia	9.76	9.92	-1.61	+2.60	+7.41

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	79.41	80.76	-1.67	+3.19	+15.92
Americas	86.40	88.47	-2.34	+4.25	+21.30
EMEA	40.77	40.83	-0.14	-0.93	-2.95
Asia	101.70	102.39	-0.67	-0.09	-0.15

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.41	6.44	-0.03	-0.15	+0.01
Americas	5.89	5.90	-0.01	-0.06	+0.32
EMEA	7.98	7.94	+0.04	-0.45	-1.37
Asia	7.12	7.23	-0.11	-0.18	+0.26

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,053,431,655,591	1,059,683,485,518	-0.59	-2.29	-7.86
Americas	670,495,816,640	669,396,853,375	+0.16	-0.66	-2.03
EMEA	216,999,106,146	220,923,331,179	-1.78	-6.05	-24.37
Asia	165,936,732,806	169,363,300,964	-2.02	-3.62	-3.49

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,435,533,935,826	16,467,115,202,308	-0.19	-0.04	-7.96
Americas	11,385,476,218,589	11,344,049,014,259	+0.37	+0.38	-7.29
EMEA	2,719,477,439,558	2,780,902,766,672	-2.21	-0.78	-11.40
Asia	2,330,580,277,679	2,342,163,421,377	-0.49	-1.20	-7.04

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	34,462,780,555	33,961,103,479	+1.48	+6.08	-14.37
Industrials	125,037,177,921	124,434,690,675	+0.48	-2.63	-7.30
Consumer Discretionary	146,978,622,036	146,915,516,413	+0.04	-3.87	-8.45
Consumer Staples	57,054,137,482	57,164,260,956	-0.19	+0.53	-3.93
Health Care	92,143,672,282	92,646,164,970	-0.54	-4.43	-4.67
Information Technology	177,404,914,017	178,712,520,191	-0.73	-4.72	-6.17
Communication Services	65,252,116,912	65,850,261,514	-0.91	-7.02	-13.57
Financials	110,215,042,798	111,309,869,204	-0.98	-1.53	-13.65
Energy	65,852,857,693	67,071,271,069	-1.82	+5.91	-7.51
Materials	61,693,774,601	62,980,776,010	-2.04	+0.92	-13.79
Real Estate	45,818,724,315	47,695,983,920	-3.94	-0.97	+4.75