

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	94.53	92.13	+2.60	-0.34	+8.32
Americas	90.74	88.26	+2.81	+0.34	+8.40
EMEA	8.35	8.47	-1.48	-9.94	+7.06
Asia	9.73	9.91	-1.84	-4.90	+5.75

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	79.16	78.85	+0.39	-0.48	+14.08
Americas	84.88	84.96	-0.09	-1.75	+13.59
EMEA	41.72	41.33	+0.95	+1.30	+13.77
Asia	102.79	103.09	-0.30	-0.48	+2.72

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.42	6.42	-0.00	-0.05	+0.30
Americas	5.98	5.93	+0.05	+0.07	+0.65
EMEA	7.86	8.00	-0.14	-0.21	-1.00
Asia	6.96	6.99	-0.03	-0.27	+0.17

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,054,805,362,179	1,061,120,702,639	-0.60	-1.79	-6.41
Americas	685,842,688,797	679,668,232,514	+0.91	+1.51	+0.26
EMEA	206,995,366,620	216,851,537,640	-4.55	-8.74	-23.87
Asia	161,967,306,762	164,600,932,485	-1.60	-5.62	-5.33

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,436,886,427,311	16,528,688,129,551	-0.56	-1.09	-10.85
Americas	11,474,980,446,271	11,461,618,405,847	+0.12	+0.38	-10.67
EMEA	2,634,179,296,624	2,711,120,003,342	-2.84	-6.29	-14.20
Asia	2,327,726,684,416	2,355,949,720,363	-1.20	-2.02	-7.68

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Health Care	98,164,485,746	94,295,036,686	+4.10	+5.72	+2.86
Financials	118,507,069,272	116,069,351,263	+2.10	+5.47	-0.68
Information Technology	180,114,970,429	177,550,363,670	+1.44	-0.97	-4.88
Consumer Discretionary	148,505,904,275	147,418,585,970	+0.74	-0.77	-9.45
Communication Services	65,283,900,145	65,782,457,566	-0.76	-2.99	-14.98
Consumer Staples	56,346,365,158	57,539,675,539	-2.07	-0.56	-1.75
Industrials	120,350,912,980	123,435,953,965	-2.50	-3.90	-9.63
Materials	58,917,713,929	60,980,262,149	-3.38	-10.39	-16.53
Real Estate	42,117,235,835	44,117,628,064	-4.53	-12.68	-1.88
Utilities	31,926,268,665	33,952,275,674	-5.97	-6.11	-1.24
Energy	62,656,777,354	67,010,543,478	-6.50	-8.58	-12.91