

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	116.36	109.68	+6.09	+14.97	+40.40
Americas	111.89	105.45	+6.10	+15.32	+42.85
EMEA	8.77	8.76	+0.06	+0.37	-6.18
Asia	9.75	9.68	+0.72	-9.95	+11.30

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	85.35	83.98	+1.63	+6.42	+18.55
Americas	94.55	92.39	+2.34	+8.75	+23.69
EMEA	42.02	42.09	-0.17	+0.47	+4.03
Asia	102.87	102.88	-0.01	+1.15	+2.68

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.26	6.22	+0.05	-0.10	-0.66
Americas	5.84	5.78	+0.06	-0.07	-0.50
EMEA	7.66	7.67	-0.01	-0.16	-1.23
Asia	6.76	6.73	+0.03	-0.18	-0.52

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,031,694,658,119	1,013,736,821,858	+1.77	-2.90	-3.79
Americas	668,590,907,642	657,180,304,373	+1.74	-2.70	+1.03
EMEA	205,648,892,185	201,776,533,812	+1.92	-3.09	-15.31
Asia	157,454,858,292	154,779,983,672	+1.73	-3.53	-6.12

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,468,351,673,390	16,304,025,242,689	+1.01	-1.36	+6.40
Americas	11,454,776,349,761	11,371,412,331,052	+0.73	-1.52	+9.71
EMEA	2,685,448,568,375	2,632,211,582,868	+2.02	-1.04	-1.73
Asia	2,328,126,755,253	2,300,401,328,769	+1.21	-0.93	+1.05

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Health Care	98,490,305,265	95,554,992,275	+3.07	-1.89	+5.15
Information Technology	183,445,366,640	179,229,189,194	+2.35	-0.89	+4.65
Consumer Discretionary	147,920,372,895	144,550,358,966	+2.33	-3.91	-1.66
Energy	56,882,617,758	55,846,760,645	+1.85	-5.81	-18.90
Financials	104,297,767,183	102,580,805,147	+1.67	-7.09	-6.93
Consumer Staples	55,665,051,086	54,784,214,768	+1.61	-2.65	+0.07
Real Estate	41,990,661,903	41,394,308,366	+1.44	-0.99	-2.17
Industrials	122,400,120,790	120,686,632,206	+1.42	+0.08	-3.19
Materials	57,237,776,549	56,720,883,666	+0.91	-3.82	-14.93
Utilities	32,042,207,274	31,901,273,662	+0.44	-6.99	+0.70
Communication Services	62,621,344,901	62,437,862,392	+0.29	-3.72	-11.69