

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	86.73	93.92	-7.66	-17.30	-24.43
Americas	81.94	89.34	-8.28	-17.69	-25.45
EMEA	9.30	9.79	-5.01	-7.75	-0.36
Asia	9.93	10.10	-1.68	+0.95	-1.49

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.57	73.13	-3.50	-8.82	-17.16
Americas	74.42	78.20	-4.83	-11.63	-21.00
EMEA	42.49	42.60	-0.26	-1.99	-1.86
Asia	89.67	90.37	-0.77	-4.25	-12.90

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.11	6.15	-0.04	-0.19	-0.17
Americas	5.58	5.65	-0.07	-0.24	-0.27
EMEA	7.52	7.53	-0.01	-0.24	-0.16
Asia	7.21	7.14	+0.06	+0.16	+0.48

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,102,357,954,953	1,111,439,131,066	-0.82	-0.01	+6.76
Americas	708,555,937,181	717,973,343,731	-1.31	-0.25	+6.43
EMEA	217,250,870,407	218,140,778,687	-0.41	-2.63	+3.60
Asia	176,551,147,365	175,325,008,647	+0.70	+4.50	+12.37

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	18,042,610,059,046	18,069,257,541,535	-0.15	+3.16	+9.67
Americas	12,702,379,421,302	12,717,487,449,873	-0.12	+3.98	+11.55
EMEA	2,890,798,052,766	2,897,446,931,399	-0.23	+0.48	+5.82
Asia	2,449,432,584,979	2,454,323,160,263	-0.20	+2.22	+4.96

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	64,038,170,654	63,206,247,303	+1.32	+2.03	+2.40
Consumer Staples	56,087,622,809	55,989,954,223	+0.17	-0.68	+1.13
Materials	66,496,999,349	66,557,634,693	-0.09	+2.82	+14.88
Financials	119,536,484,525	119,779,462,666	-0.20	+5.04	+15.01
Real Estate	45,423,834,586	45,558,655,163	-0.30	+2.83	+8.42
Industrials	138,941,964,111	139,624,330,744	-0.49	+1.56	+12.03
Information Technology	193,628,161,137	194,818,051,563	-0.61	-2.00	+5.76
Consumer Discretionary	156,183,385,850	157,160,131,446	-0.62	-1.50	+5.07
Utilities	31,683,117,829	32,025,043,290	-1.07	-0.11	-0.30
Health Care	95,423,243,629	97,748,568,759	-2.38	-4.28	-0.53
Energy	67,763,623,221	71,192,058,810	-4.82	+1.40	+19.18