

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	55.17	58.39	-5.52	-22.93	-48.18
Americas	50.40	53.91	-6.49	-24.08	-48.02
EMEA	7.12	7.27	-2.05	-21.68	-50.30
Asia	9.84	10.00	-1.61	+3.05	-8.75

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	60.75	62.12	-2.21	-7.97	-24.25
Americas	59.10	61.15	-3.35	-11.55	-30.20
EMEA	41.82	41.61	+0.51	-2.69	-16.92
Asia	87.33	88.22	-1.00	-2.45	-12.30

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.15	6.09	+0.05	+0.07	-0.24
Americas	5.62	5.55	+0.07	+0.00	-0.38
EMEA	7.17	7.21	-0.04	+0.03	-0.46
Asia	7.64	7.60	+0.05	+0.40	+0.78

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,075,076,493,428	1,065,950,978,103	+0.86	-1.25	-3.16
Americas	691,562,552,961	683,481,107,435	+1.18	-2.63	-5.07
EMEA	199,073,788,676	200,067,192,535	-0.50	-2.21	-8.13
Asia	184,440,151,791	182,402,678,134	+1.12	+5.50	+11.79

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	17,488,559,512,342	17,490,306,500,911	-0.01	-2.34	+0.65
Americas	12,299,796,527,810	12,315,255,535,704	-0.13	-2.70	+1.38
EMEA	2,775,606,872,599	2,773,870,486,056	+0.06	-2.65	-2.24
Asia	2,413,156,111,933	2,401,180,479,151	+0.50	-0.07	+0.40

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Materials	70,407,818,270	67,352,571,029	+4.54	+5.51	+14.11
Financials	116,199,018,187	114,307,676,733	+1.65	-2.34	-7.75
Industrials	137,935,975,814	136,366,723,342	+1.15	-0.20	+1.45
Communication Services	64,702,047,293	63,980,790,813	+1.13	+2.41	+3.14
Information Technology	183,999,862,902	181,962,269,297	+1.12	-3.37	-5.04
Utilities	29,786,081,286	29,633,098,257	+0.52	-14.78	-24.54
Real Estate	43,659,419,702	43,543,473,376	+0.27	-2.22	-10.25
Health Care	92,043,892,881	91,908,411,034	+0.15	+1.09	-7.93
Consumer Staples	54,616,608,103	54,579,428,986	+0.07	+1.58	-2.54
Consumer Discretionary	149,189,042,293	149,250,757,849	-0.04	-3.75	-4.15
Energy	66,784,045,615	66,857,868,601	-0.11	+5.57	+11.77