

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	130.13	52.04	+150.04	+122.84	+27.01
Americas	125.48	47.19	+165.92	+132.78	+28.34
EMEA	7.04	7.03	+0.17	-3.17	-27.84
Asia	9.54	9.35	+2.05	-4.61	-4.43

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	84.68	59.96	+41.22	+36.33	+9.59
Americas	96.22	57.89	+66.20	+57.35	+14.85
EMEA	41.81	41.77	+0.09	+0.47	-2.41
Asia	86.08	86.76	-0.78	-2.42	-9.33

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.49	6.35	+0.14	+0.40	+0.24
Americas	6.01	5.84	+0.17	+0.46	+0.22
EMEA	7.37	7.27	+0.10	+0.16	-0.29
Asia	7.92	7.87	+0.05	+0.33	+0.98

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,087,201,461,295	1,070,144,162,297	+1.59	+1.99	-0.44
Americas	706,444,995,353	688,594,525,454	+2.59	+3.36	-0.03
EMEA	196,152,544,189	195,572,575,763	+0.30	-1.96	-10.41
Asia	184,603,921,753	185,977,061,080	-0.74	+1.21	+10.94

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,748,056,018,624	16,851,215,418,571	-0.61	-4.24	-4.08
Americas	11,755,899,025,526	11,796,371,764,832	-0.34	-4.54	-3.69
EMEA	2,661,862,449,068	2,691,354,232,139	-1.10	-4.04	-6.87
Asia	2,330,294,544,031	2,363,489,421,600	-1.40	-2.95	-2.75

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	70,218,838,524	67,514,748,449	+4.01	+5.03	+8.22
Industrials	151,198,993,266	147,430,039,820	+2.56	+10.53	+12.09
Financials	116,469,541,853	113,839,377,137	+2.31	+1.89	+2.66
Communication Services	63,661,851,287	62,332,241,125	+2.13	-0.51	+2.39
Consumer Staples	54,917,780,554	53,938,757,398	+1.82	+0.62	-1.45
Health Care	89,057,556,130	87,742,213,216	+1.50	-3.10	-10.36
Consumer Discretionary	149,450,418,844	147,351,426,365	+1.42	+0.13	-4.91
Information Technology	178,453,337,905	176,702,179,630	+0.99	-1.69	-8.48
Materials	70,655,498,155	70,046,578,912	+0.87	+4.90	+14.51
Real Estate	43,668,625,014	44,338,723,949	-1.51	+0.29	-1.09
Utilities	30,234,572,537	31,554,947,797	-4.18	+2.03	-2.04