

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	47.77	50.68	-5.73	+4.56	-44.63
Americas	42.45	44.86	-5.36	+3.82	-48.35
EMEA	7.13	7.92	-9.94	+4.81	-9.11
Asia	9.95	10.48	-4.97	+3.12	+0.74

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	55.83	56.47	-1.14	-0.24	-20.88
Americas	53.23	54.13	-1.66	+0.28	-28.35
EMEA	39.53	39.99	-1.15	-1.83	-6.08
Asia	80.82	80.98	-0.20	-2.12	-10.03

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	6.75	6.68	+0.07	+0.19	+0.65
Americas	5.94	5.87	+0.07	-0.00	+0.33
EMEA	8.07	8.04	+0.03	+0.42	+0.70
Asia	9.38	9.27	+0.11	+0.82	+2.18

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,118,520,127,615	1,139,687,492,612	-1.86	+2.93	+1.36
Americas	688,685,595,298	702,521,598,165	-1.97	-0.44	-3.50
EMEA	216,850,538,692	221,292,267,012	-2.01	+7.69	+1.72
Asia	212,983,993,626	215,873,627,435	-1.34	+10.01	+20.57

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	16,561,195,883,955	17,054,718,035,134	-2.89	+0.09	-8.43
Americas	11,603,777,465,232	11,974,098,915,711	-3.09	-0.41	-8.93
EMEA	2,687,606,364,686	2,751,687,593,116	-2.33	+2.06	-7.12
Asia	2,269,812,054,038	2,328,931,526,307	-2.54	+0.35	-7.40

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	80,326,384,504	80,440,643,561	-0.14	+11.74	+22.26
Financials	124,941,731,203	125,343,488,428	-0.32	+7.11	+4.11
Materials	74,587,544,472	74,912,525,007	-0.43	+7.55	+11.39
Health Care	94,302,555,809	95,276,147,312	-1.02	+4.20	+0.48
Utilities	30,677,836,601	31,123,403,625	-1.43	+0.18	-6.27
Consumer Staples	55,339,393,285	56,310,338,765	-1.72	+2.01	-0.83
Industrials	143,546,497,235	146,587,247,116	-2.07	-5.00	+2.79
Information Technology	181,550,766,931	186,241,097,431	-2.52	+3.31	-5.42
Real Estate	43,170,307,766	44,376,022,506	-2.72	+0.60	-5.14
Consumer Discretionary	153,729,993,289	158,672,186,369	-3.11	+3.89	-3.31
Communication Services	64,426,000,458	67,132,209,321	-4.03	+0.35	-1.07