

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	57.92	57.15	+1.35	+3.34	+14.51
Americas	49.74	48.85	+1.83	+1.77	+19.72
EMEA	9.07	9.00	+0.80	+5.50	-0.94
Asia	10.57	10.31	+2.53	+13.02	-14.38

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	63.50	62.94	+0.89	+0.70	+3.31
Americas	60.01	58.80	+2.05	+1.61	+10.48
EMEA	48.44	49.96	-3.03	+1.47	+5.00
Asia	94.19	93.13	+1.13	-0.58	-12.04

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.89	4.88	+0.01	-0.03	-0.02
Americas	4.22	4.20	+0.02	-0.02	+0.07
EMEA	6.59	6.57	+0.03	+0.07	-0.49
Asia	7.07	7.21	-0.15	-0.30	-0.18

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,048,895,135,161	1,050,520,959,773	-0.15	-0.38	-2.19
Americas	673,785,044,331	673,619,188,698	+0.02	-0.71	-0.79
EMEA	200,130,795,410	198,948,685,465	+0.59	+2.93	-6.70
Asia	174,979,295,420	177,953,085,609	-1.67	-2.74	-2.07

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,467,377,872,464	21,528,941,730,974	-0.29	+0.28	-1.79
Americas	15,955,783,059,942	16,031,846,278,458	-0.47	-0.16	-2.51
EMEA	3,035,193,171,256	3,030,122,362,862	+0.17	+1.78	+0.24
Asia	2,476,401,641,267	2,466,973,089,654	+0.38	+1.34	+0.49

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	135,413,428,735	129,252,741,951	+4.77	+16.54	+17.20
Health Care	95,145,677,061	94,660,425,121	+0.51	+1.04	+2.58
Materials	64,479,185,737	64,620,034,454	-0.22	-2.43	-11.33
Industrials	128,603,030,972	129,031,658,098	-0.33	-2.74	-1.68
Consumer Discretionary	146,732,397,731	147,330,311,416	-0.41	+1.08	-5.38
Communication Services	58,788,289,697	59,066,149,283	-0.47	-1.04	-13.97
Consumer Staples	53,793,280,125	54,059,872,227	-0.49	-2.85	-1.54
Energy	66,643,720,999	67,024,970,415	-0.57	-10.30	-1.61
Information Technology	172,903,226,203	175,124,064,844	-1.27	-0.70	-3.16
Utilities	28,990,129,343	29,560,731,921	-1.93	-9.11	-2.01
Real Estate	39,991,463,940	41,250,932,844	-3.05	-10.40	-6.79