

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	69.98	63.66	+9.92	+22.45	+40.85
Americas	61.83	55.69	+11.03	+26.58	+49.01
EMEA	9.50	9.39	+1.17	+5.54	+8.02
Asia	10.25	10.38	-1.21	-0.54	-12.14

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	66.31	64.76	+2.39	+5.34	+8.25
Americas	64.58	61.62	+4.80	+9.82	+18.38
EMEA	50.20	50.25	-0.10	+0.48	+4.54
Asia	91.57	93.55	-2.12	-1.69	-8.71

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.78	4.79	-0.01	-0.10	-0.13
Americas	4.09	4.11	-0.01	-0.11	-0.03
EMEA	6.63	6.61	+0.01	+0.06	-0.32
Asia	6.96	6.97	-0.01	-0.25	-0.67

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,067,740,138,825	1,057,599,643,931	+0.96	+1.64	-0.48
Americas	680,194,600,079	675,205,641,661	+0.74	+0.98	+1.12
EMEA	208,237,822,391	205,278,246,554	+1.44	+4.67	-2.10
Asia	179,307,716,355	177,115,755,716	+1.24	+0.76	-4.37

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,328,544,352,231	22,079,544,597,161	+1.13	+3.71	+2.27
Americas	16,610,452,137,899	16,433,502,218,460	+1.08	+3.61	+1.81
EMEA	3,141,830,045,819	3,104,113,981,796	+1.22	+3.69	+2.66
Asia	2,576,262,168,513	2,541,928,396,905	+1.35	+4.43	+4.83

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	33,311,586,995	31,548,623,791	+5.59	+12.69	+13.79
Real Estate	40,510,625,740	39,316,460,685	+3.04	-1.79	-6.27
Materials	68,754,249,204	67,322,290,227	+2.13	+6.40	-0.86
Consumer Discretionary	156,096,699,851	153,093,726,858	+1.96	+5.95	+2.07
Industrials	133,975,413,575	132,303,209,746	+1.26	+3.83	+0.53
Communication Services	60,831,606,534	60,148,069,908	+1.14	+2.99	-5.76
Financials	119,670,848,565	118,661,974,887	+0.85	-7.41	+2.65
Health Care	98,198,379,038	97,606,686,091	+0.61	+3.73	+4.58
Information Technology	182,038,800,704	181,935,441,359	+0.06	+3.95	+0.95
Consumer Staples	52,538,364,081	52,820,468,999	-0.53	-2.82	-4.43
Energy	64,604,957,016	66,198,476,314	-2.41	-3.61	-10.81