

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	74.50	80.99	-8.01	+26.62	+50.78
Americas	66.08	70.76	-6.61	+31.20	+60.38
EMEA	10.07	12.11	-16.83	+10.23	+17.35
Asia	9.97	9.98	-0.06	-9.85	-16.60

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	67.32	68.84	-2.20	+7.45	+10.36
Americas	66.27	68.30	-2.98	+13.69	+20.32
EMEA	49.75	51.51	-3.42	+0.00	+7.34
Asia	91.55	91.26	+0.32	-2.16	-6.92

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.77	4.84	-0.07	-0.02	-0.17
Americas	4.11	4.17	-0.06	-0.00	-0.01
EMEA	6.52	6.67	-0.15	-0.01	-0.62
Asia	6.90	6.90	+0.01	-0.18	-0.78

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,074,864,110,448	1,087,203,782,544	-1.13	+2.45	+2.25
Americas	687,157,305,377	695,738,729,393	-1.23	+2.92	+5.07
EMEA	207,354,798,869	211,474,328,039	-1.95	+2.37	-1.62
Asia	180,352,006,202	179,990,725,112	+0.20	+0.80	-3.26

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,524,985,802,627	22,477,366,394,397	+0.21	+2.92	+5.89
Americas	16,730,841,498,631	16,698,222,753,303	+0.20	+2.92	+5.28
EMEA	3,182,154,128,849	3,170,223,952,503	+0.38	+2.54	+7.71
Asia	2,611,990,175,148	2,608,919,688,591	+0.12	+3.41	+7.66

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	52,840,993,869	52,671,055,182	+0.32	-2.84	-3.49
Health Care	99,431,114,046	99,516,459,626	-0.09	+3.03	+7.27
Industrials	135,754,956,541	136,048,905,586	-0.22	+3.52	+5.02
Financials	122,432,337,106	122,908,190,065	-0.39	+2.82	+4.91
Information Technology	183,125,324,020	184,058,201,893	-0.51	+2.63	+3.65
Materials	69,917,299,206	70,295,783,291	-0.54	+5.62	+1.60
Consumer Discretionary	157,159,517,245	158,543,694,108	-0.87	+5.20	+5.25
Communication Services	60,493,279,356	61,209,350,900	-1.17	+1.22	-1.35
Real Estate	40,858,183,416	41,369,809,158	-1.24	+2.34	-2.06
Energy	63,629,648,781	66,428,326,641	-4.21	-3.95	-6.02
Utilities	32,356,988,153	35,813,856,718	-9.65	+5.75	+11.31