

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	83.10	75.60	+9.92	+30.55	+76.16
Americas	74.68	67.81	+10.13	+34.10	+83.79
EMEA	10.32	10.33	-0.03	+9.96	+20.49
Asia	10.05	9.15	+9.87	-3.14	+3.73

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.26	68.02	+3.30	+8.49	+13.82
Americas	70.95	67.43	+5.22	+15.14	+25.16
EMEA	50.87	50.90	-0.06	+1.24	+10.27
Asia	88.97	89.42	-0.50	-4.89	-8.70

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.72	4.74	-0.02	-0.07	-0.12
Americas	4.13	4.11	+0.01	+0.02	+0.06
EMEA	6.14	6.29	-0.15	-0.47	-0.77
Asia	6.78	6.87	-0.08	-0.18	-0.65

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,063,163,629,168	1,068,939,360,096	-0.54	+0.53	+2.99
Americas	687,548,517,779	688,437,408,690	-0.13	+1.83	+6.29
EMEA	196,903,002,269	200,957,828,727	-2.02	-4.08	-3.83
Asia	178,712,109,120	179,544,122,679	-0.46	+0.90	-1.08

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,506,258,147,855	22,554,148,645,608	-0.21	+1.93	+5.60
Americas	16,667,764,528,077	16,746,006,555,261	-0.47	+1.43	+4.67
EMEA	3,204,334,965,965	3,192,954,184,837	+0.36	+3.23	+8.27
Asia	2,634,158,653,813	2,615,187,905,510	+0.73	+3.63	+8.40

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Real Estate	41,846,593,565	41,068,260,450	+1.90	+6.44	-1.51
Financials	122,958,977,754	122,220,847,936	+0.60	+3.62	+5.99
Communication Services	60,692,894,812	60,526,400,685	+0.28	+0.90	+4.25
Health Care	98,149,180,613	98,518,448,879	-0.37	+0.56	+6.58
Consumer Discretionary	155,295,686,677	156,037,774,597	-0.48	+1.44	+6.72
Consumer Staples	52,309,952,971	52,651,975,411	-0.65	-0.97	-2.72
Information Technology	180,821,570,309	182,384,749,411	-0.86	-0.61	+3.81
Materials	68,572,634,176	69,175,521,099	-0.87	+1.86	+3.17
Energy	61,288,084,902	61,955,896,874	-1.08	-7.42	-4.25
Industrials	134,181,244,097	135,662,167,118	-1.09	+1.42	+4.91
Utilities	28,998,964,565	29,863,051,998	-2.89	-8.09	-3.79