

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	104.54	101.75	+2.74	+24.17	+107.22
Americas	97.40	93.85	+3.78	+27.79	+123.56
EMEA	9.23	10.01	-7.86	-13.87	+8.71
Asia	10.13	9.99	+1.34	+11.12	+11.14

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	76.19	75.03	+1.55	+7.73	+25.55
Americas	80.40	78.65	+2.22	+11.46	+43.51
EMEA	50.20	50.18	+0.02	-0.34	+6.33
Asia	87.42	87.39	+0.04	-0.79	-4.32

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.84	4.81	+0.02	+0.07	-0.03
Americas	4.27	4.25	+0.01	+0.12	+0.13
EMEA	6.14	6.09	+0.05	-0.10	-0.41
Asia	6.85	6.82	+0.04	+0.04	-0.71

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,096,085,804,784	1,089,668,579,672	+0.59	+3.45	+6.38
Americas	716,560,367,886	713,253,401,127	+0.46	+5.16	+9.97
EMEA	195,414,567,246	194,432,897,647	+0.50	-2.07	+0.52
Asia	184,110,869,652	181,982,280,898	+1.17	+3.11	-0.16

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,668,205,603,231	22,633,688,091,479	+0.15	+1.89	+7.06
Americas	16,799,750,444,707	16,771,097,556,879	+0.17	+2.25	+6.55
EMEA	3,180,852,692,456	3,192,337,778,758	-0.36	-0.50	+7.18
Asia	2,687,602,466,068	2,670,252,755,842	+0.65	+2.52	+10.21

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	150,416,429,253	147,196,935,564	+2.19	+21.95	+31.73
Real Estate	42,533,313,941	41,815,984,567	+1.72	+2.62	-0.36
Energy	60,026,657,658	59,279,992,606	+1.26	+1.23	-17.92
Consumer Discretionary	155,232,055,392	154,234,458,832	+0.65	+0.52	+9.15
Communication Services	62,269,698,979	61,870,666,522	+0.64	+2.67	+6.92
Information Technology	185,495,762,961	184,567,352,294	+0.50	+2.74	+9.26
Materials	69,203,454,557	68,872,383,583	+0.48	+0.84	+5.36
Utilities	28,742,146,413	28,797,132,286	-0.19	+0.08	-8.13
Health Care	95,804,679,782	96,034,488,819	-0.24	-1.64	+4.63
Industrials	134,449,198,330	134,797,162,400	-0.26	-0.48	+5.37
Consumer Staples	51,903,373,780	52,085,253,836	-0.35	+0.30	-7.75