

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	108.14	109.73	-1.45	+6.28	+95.92
Americas	101.34	103.10	-1.70	+7.98	+114.41
EMEA	9.77	9.26	+5.50	-2.48	+12.67
Asia	8.81	9.40	-6.27	-11.79	-8.76

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	78.43	79.24	-1.03	+4.53	+26.01
Americas	84.40	85.58	-1.38	+7.31	+46.18
EMEA	48.85	48.81	+0.09	-2.65	-0.15
Asia	87.34	87.58	-0.27	-0.05	-6.25

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.75	4.81	-0.06	-0.06	-0.07
Americas	4.15	4.22	-0.07	-0.10	+0.03
EMEA	6.17	6.20	-0.03	+0.08	-0.32
Asia	6.86	6.86	+0.00	+0.05	-0.40

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,087,217,662,252	1,090,773,487,004	-0.33	-0.22	+5.27
Americas	705,428,318,496	710,061,151,189	-0.65	-1.10	+7.25
EMEA	197,810,714,619	197,958,635,901	-0.07	+1.74	+1.36
Asia	183,978,629,138	182,753,699,914	+0.67	+1.10	+2.28

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,866,899,461,855	22,674,541,244,294	+0.85	+1.03	+6.79
Americas	16,981,220,963,883	16,818,012,347,094	+0.97	+1.25	+6.59
EMEA	3,204,995,799,945	3,193,485,016,798	+0.36	+0.40	+6.65
Asia	2,680,682,698,027	2,663,043,880,401	+0.66	+0.39	+8.25

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	31,689,345,023	31,271,085,435	+1.34	+10.04	+9.12
Communication Services	62,555,189,526	61,976,717,072	+0.93	+0.97	+6.43
Consumer Staples	52,564,094,399	52,263,309,321	+0.58	+0.92	-2.52
Consumer Discretionary	159,463,325,006	158,883,574,615	+0.36	+3.49	+10.72
Industrials	136,469,413,758	135,974,346,721	+0.36	+1.21	+5.66
Materials	70,195,198,179	70,028,092,917	+0.24	+1.92	+10.08
Information Technology	188,532,232,998	189,249,823,659	-0.38	+2.14	+9.38
Financials	125,415,080,031	127,041,109,527	-1.28	-14.81	+4.08
Energy	60,125,632,357	61,033,464,094	-1.49	+1.43	-9.87
Health Care	95,350,042,343	96,853,370,297	-1.55	-0.71	+1.34
Real Estate	44,060,038,251	45,537,735,465	-3.24	+5.37	+8.82