

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	108.61	108.14	+0.43	+3.89	+90.05
Americas	100.76	101.34	-0.57	+3.45	+106.27
EMEA	9.90	9.77	+1.34	+7.25	+9.95
Asia	10.00	8.81	+13.48	-1.23	-2.96

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	77.68	78.43	-0.96	+1.94	+23.40
Americas	82.94	84.40	-1.73	+3.16	+41.05
EMEA	49.19	48.85	+0.68	-2.01	-1.54
Asia	88.07	87.34	+0.83	+0.74	-5.44

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.75	4.75	-0.00	-0.08	-0.13
Americas	4.15	4.15	-0.00	-0.11	-0.05
EMEA	6.18	6.17	+0.01	+0.04	-0.38
Asia	6.87	6.86	+0.01	+0.02	-0.34

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,097,116,986,385	1,087,217,662,252	+0.91	+0.09	+4.44
Americas	713,122,170,671	705,428,318,496	+1.09	-0.48	+5.86
EMEA	199,244,624,152	197,810,714,619	+0.72	+1.96	+0.15
Asia	184,750,191,562	183,978,629,138	+0.42	+0.35	+3.82

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,079,185,374,149	22,866,901,781,942	+0.93	+1.81	+7.20
Americas	17,167,141,089,912	16,981,225,749,475	+1.09	+2.19	+7.08
EMEA	3,223,015,871,628	3,204,993,334,441	+0.56	+1.33	+6.37
Asia	2,689,028,412,610	2,680,682,698,027	+0.31	+0.05	+9.00

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Discretionary	163,452,011,071	159,463,325,006	+2.50	+5.40	+11.05
Industrials	139,627,764,726	136,469,413,758	+2.31	+3.82	+8.18
Information Technology	192,487,817,046	188,532,295,104	+2.10	+3.76	+9.91
Health Care	96,780,370,099	95,350,464,600	+1.50	+1.02	+2.23
Communication Services	63,466,663,011	62,555,189,526	+1.46	+1.78	+7.31
Consumer Staples	53,143,488,044	52,564,094,399	+1.10	+2.39	-1.70
Materials	70,855,521,573	70,195,198,179	+0.94	+2.39	+9.65
Energy	60,229,075,889	60,125,632,357	+0.17	+0.34	-10.14
Real Estate	43,828,611,900	44,060,038,251	-0.53	+3.05	+6.25
Financials	121,913,697,832	125,416,259,631	-2.79	-18.96	-5.69
Utilities	30,243,790,587	31,689,345,023	-4.56	+5.22	+2.31