

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	108.23	122.52	-11.66	+0.84	+83.96
Americas	101.05	115.13	-12.23	+0.29	+100.63
EMEA	9.67	9.62	+0.45	+6.22	+5.80
Asia	9.06	10.09	-10.23	-2.31	-18.10

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	77.90	82.49	-5.56	-0.68	+24.34
Americas	83.86	90.31	-7.14	-0.16	+43.87
EMEA	49.43	50.25	-1.64	-0.79	-0.65
Asia	86.27	87.03	-0.88	-0.96	-7.80

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.75	4.80	-0.05	-0.06	-0.04
Americas	4.13	4.20	-0.07	-0.11	+0.03
EMEA	6.23	6.24	-0.00	+0.12	-0.30
Asia	6.95	6.93	+0.02	+0.11	-0.13

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,091,685,879,997	1,115,569,647,480	-2.14	-0.46	+4.06
Americas	707,522,508,557	727,730,365,053	-2.78	-1.55	+5.97
EMEA	201,625,138,789	202,743,686,084	-0.55	+3.45	-0.46
Asia	182,538,232,650	185,095,596,342	-1.38	-0.32	+2.02

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,973,322,260,458	23,240,961,528,358	-1.15	+0.87	+4.97
Americas	17,111,931,212,139	17,317,997,200,279	-1.19	+1.19	+5.26
EMEA	3,235,533,445,771	3,251,245,184,648	-0.48	+1.48	+4.26
Asia	2,625,857,602,549	2,671,719,143,431	-1.72	-1.88	+3.96

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	60,210,286,196	60,295,171,731	-0.14	-0.61	-9.11
Industrials	139,824,027,199	141,506,466,208	-1.19	+3.03	+6.59
Materials	69,866,166,109	70,945,263,191	-1.52	+0.89	+5.54
Information Technology	193,238,220,851	196,890,707,385	-1.86	+1.95	+8.29
Health Care	97,201,959,752	99,249,990,747	-2.06	-0.05	+0.72
Communication Services	63,659,245,199	65,244,211,886	-2.43	+0.81	+6.38
Financials	120,909,162,663	124,059,953,772	-2.54	-12.07	+1.52
Consumer Staples	52,348,267,041	53,795,225,034	-2.69	+1.57	-3.75
Consumer Discretionary	162,205,579,011	167,509,099,755	-3.17	+2.81	+8.68
Real Estate	42,759,737,165	44,327,500,938	-3.54	-4.70	+7.10
Utilities	27,777,800,267	28,827,748,764	-3.64	-8.46	-9.22