

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	100.46	113.29	-11.32	-7.10	+57.81
Americas	94.27	106.32	-11.34	-6.98	+69.27
EMEA	8.93	9.36	-4.58	-8.53	-4.87
Asia	8.31	8.99	-7.55	-5.70	-19.91

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	75.53	80.16	-5.77	-3.70	+16.63
Americas	80.52	87.32	-7.79	-4.60	+30.67
EMEA	49.28	49.64	-0.72	+0.88	-1.93
Asia	84.14	85.44	-1.52	-3.67	-10.06

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.69	4.73	-0.04	-0.06	-0.10
Americas	4.08	4.11	-0.03	-0.08	-0.03
EMEA	6.07	6.15	-0.08	-0.10	-0.54
Asia	7.01	7.01	-0.00	+0.15	+0.04

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,077,709,562,708	1,080,143,636,506	-0.23	-0.88	+1.90
Americas	698,989,851,496	699,654,630,833	-0.10	-0.91	+3.52
EMEA	193,608,517,649	196,166,019,467	-1.30	-2.13	-5.68
Asia	185,111,193,563	184,322,986,206	+0.43	+0.62	+4.51

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,967,547,237,727	22,841,724,058,854	+0.55	+0.44	+4.02
Americas	17,137,368,940,146	17,025,104,509,530	+0.66	+0.92	+4.28
EMEA	3,190,335,893,582	3,188,376,830,593	+0.06	-0.46	+2.78
Asia	2,639,842,404,000	2,628,242,718,732	+0.44	-1.52	+3.85

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	62,276,022,781	59,862,215,635	+4.03	+3.58	-5.92
Information Technology	192,230,101,720	191,124,113,217	+0.58	+1.96	+5.65
Industrials	137,440,355,701	137,721,286,929	-0.20	+0.71	+3.85
Health Care	95,817,919,099	96,045,190,936	-0.24	+0.49	-1.84
Materials	68,454,712,614	68,899,433,356	-0.65	-2.48	+1.68
Real Estate	41,814,713,529	42,184,250,364	-0.88	-5.10	+6.35
Consumer Discretionary	158,795,563,590	160,220,365,507	-0.89	-0.42	+3.82
Consumer Staples	51,738,256,813	52,289,558,204	-1.05	-1.57	-2.05
Financials	116,592,311,840	117,850,581,280	-1.07	-7.04	-1.76
Utilities	27,322,588,214	27,722,023,897	-1.44	-13.78	-13.40
Communication Services	61,605,630,107	62,890,382,517	-2.04	-1.52	+2.29