

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	91.68	95.39	-3.89	-10.90	-25.17
Americas	83.93	87.52	-4.10	-12.51	-27.10
EMEA	10.27	10.47	-1.86	+0.81	+6.72
Asia	9.67	9.85	-1.83	+16.80	-4.23

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	71.00	72.35	-1.86	-5.94	-13.92
Americas	72.92	74.74	-2.43	-8.37	-19.25
EMEA	50.49	51.51	-1.98	-2.32	+0.46
Asia	82.80	83.14	-0.41	-1.11	-4.87

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.03	5.01	+0.02	+0.13	+0.23
Americas	4.26	4.25	+0.01	+0.09	+0.06
EMEA	6.13	6.11	+0.02	+0.10	-0.11
Asia	8.60	8.50	+0.10	+0.39	+1.67

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,109,696,442,466	1,097,502,039,945	+1.11	+2.66	-0.53
Americas	698,582,564,805	692,081,664,255	+0.94	+1.90	-4.01
EMEA	191,564,274,503	190,557,516,815	+0.53	+1.17	-5.51
Asia	219,549,603,157	214,862,858,875	+2.18	+6.55	+18.61

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,069,133,712,802	21,927,999,751,903	+0.64	-0.02	-5.04
Americas	16,391,432,259,418	16,281,028,322,760	+0.68	-0.21	-5.35
EMEA	3,124,651,306,315	3,119,271,619,444	+0.17	-0.46	-3.89
Asia	2,553,050,147,069	2,527,699,809,700	+1.00	+1.78	-4.44

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	58,406,307,045	55,844,701,174	+4.59	+1.08	+8.57
Consumer Discretionary	156,903,440,738	153,391,691,538	+2.29	+2.67	-6.33
Energy	69,640,253,211	68,189,305,243	+2.13	+12.38	+15.50
Industrials	147,071,071,275	144,230,948,931	+1.97	+6.25	+3.93
Materials	70,696,602,890	69,686,981,841	+1.45	-0.90	-0.35
Health Care	95,105,333,466	93,792,118,490	+1.40	+3.32	-4.18
Real Estate	43,477,098,419	43,039,210,151	+1.02	-2.45	-1.92
Communication Services	63,307,848,919	62,758,197,703	+0.88	+1.37	-2.97
Financials	129,087,431,525	128,720,134,121	+0.29	+2.99	+4.05
Utilities	26,129,495,105	26,068,182,758	+0.24	-1.02	-9.36
Information Technology	182,319,831,546	182,691,908,236	-0.20	-0.11	-7.41