

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	81.33	86.32	-5.79	-25.80	-19.04
Americas	72.06	77.70	-7.25	-29.52	-23.56
EMEA	10.19	9.60	+6.11	+1.44	+14.11
Asia	12.10	11.92	+1.54	+27.18	+45.60

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	67.69	68.97	-1.86	-12.18	-10.38
Americas	67.19	69.19	-2.89	-18.67	-16.56
EMEA	50.06	50.72	-1.31	-2.06	+1.57
Asia	84.46	84.08	+0.44	+2.67	+0.38

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.07	5.06	+0.01	+0.06	+0.38
Americas	4.24	4.24	+0.01	-0.00	+0.16
EMEA	6.28	6.27	+0.00	+0.18	+0.21
Asia	8.91	8.91	-0.00	+0.33	+1.90

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,116,648,395,813	1,126,274,582,811	-0.85	+1.44	+3.61
Americas	694,398,352,282	700,593,246,356	-0.88	+0.40	-0.66
EMEA	195,793,639,433	197,408,761,887	-0.82	+2.37	+1.13
Asia	226,456,404,098	228,272,574,568	-0.80	+3.92	+22.34

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,034,886,511,758	22,247,349,175,227	-0.96	+0.26	-4.06
Americas	16,372,468,681,843	16,538,890,714,634	-1.01	+0.46	-4.46
EMEA	3,120,064,117,816	3,146,210,245,565	-0.83	-0.60	-2.20
Asia	2,542,353,712,099	2,562,248,215,028	-0.78	+0.05	-3.69

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	66,038,610,433	64,256,133,529	+2.77	+3.92	+7.19
Information Technology	187,715,894,450	187,102,066,217	+0.33	+3.26	-2.36
Consumer Discretionary	157,344,141,010	158,285,467,232	-0.59	+1.76	-0.91
Health Care	96,827,742,369	97,555,255,357	-0.75	+3.73	+1.05
Utilities	26,794,226,717	27,071,371,851	-1.02	+1.18	-1.93
Materials	69,829,661,108	70,830,766,101	-1.41	-2.69	+2.01
Consumer Staples	57,595,502,413	58,501,230,578	-1.55	-2.41	+11.32
Financials	127,665,282,891	130,124,946,674	-1.89	-1.90	+9.50
Industrials	148,539,492,665	151,945,036,404	-2.24	+3.74	+8.07
Real Estate	43,069,515,087	44,367,607,113	-2.93	-1.99	+3.00
Energy	66,794,090,717	68,969,467,334	-3.15	+2.40	+7.25