

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	81.10	81.33	-0.28	-14.98	-16.96
Americas	71.54	72.06	-0.73	-18.26	-21.72
EMEA	10.11	10.19	-0.82	-3.41	+11.82
Asia	12.03	12.10	-0.58	+22.19	+43.97

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	74.67	67.69	+10.31	+3.20	-0.26
Americas	66.79	67.20	-0.60	-10.64	-16.11
EMEA	90.96	50.06	+81.71	+76.58	+83.09
Asia	84.84	84.46	+0.45	+2.05	+1.73

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.19	5.07	+0.12	+0.19	+0.47
Americas	4.35	4.24	+0.11	+0.10	+0.26
EMEA	6.40	6.28	+0.12	+0.29	+0.33
Asia	9.07	8.91	+0.16	+0.57	+1.98

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,138,151,280,180	1,116,658,514,077	+1.92	+3.70	+5.85
Americas	708,902,611,033	694,408,470,539	+2.09	+2.43	+2.32
EMEA	198,986,512,729	195,793,639,440	+1.63	+4.42	+2.21
Asia	230,262,156,417	226,456,404,098	+1.68	+7.17	+22.62

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,928,444,524,842	22,034,868,842,562	-0.48	+0.00	-3.82
Americas	16,279,440,139,827	16,372,474,499,572	-0.57	-0.01	-3.90
EMEA	3,110,733,687,126	3,120,040,630,891	-0.30	-0.27	-3.09
Asia	2,538,270,697,889	2,542,353,712,099	-0.16	+0.42	-4.21

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	71,614,998,966	66,039,953,973	+8.44	+14.11	+16.69
Energy	69,582,048,156	66,794,090,717	+4.17	+2.04	+8.34
Financials	131,575,178,768	127,665,282,891	+3.06	+2.22	+12.97
Industrials	152,579,235,746	148,539,492,665	+2.72	+5.79	+11.35
Real Estate	43,684,319,471	43,069,515,087	+1.43	+1.50	+4.70
Utilities	27,068,693,593	26,794,226,717	+1.02	+3.84	-2.28
Materials	70,461,524,421	69,829,661,108	+0.90	+1.11	+2.17
Health Care	97,653,869,514	96,829,957,890	+0.85	+4.12	+2.83
Information Technology	189,246,717,813	187,715,894,450	+0.82	+3.59	-0.20
Consumer Staples	57,877,660,422	57,595,502,413	+0.49	+3.64	+11.93
Consumer Discretionary	157,605,093,385	157,344,141,010	+0.17	+2.75	-0.28