

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	74.34	77.05	-3.51	-8.33	-20.98
Americas	65.12	67.66	-3.75	-8.97	-25.76
EMEA	9.16	9.76	-6.16	-9.40	+1.71
Asia	12.97	12.52	+3.56	+7.79	+62.34

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	67.37	66.78	+0.88	-9.77	-9.69
Americas	65.42	66.37	-1.44	-2.06	-15.79
EMEA	55.45	48.29	+14.83	-39.04	+2.00
Asia	82.58	83.44	-1.03	-2.66	-1.85

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.42	5.41	+0.01	+0.23	+0.66
Americas	4.39	4.45	-0.05	+0.04	+0.28
EMEA	6.97	6.77	+0.21	+0.58	+0.86
Asia	10.19	9.90	+0.29	+1.11	+2.85

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,146,444,567,111	1,156,357,003,243	-0.86	+0.73	+5.50
Americas	691,759,222,382	705,087,001,278	-1.89	-2.42	-1.26
EMEA	205,077,733,835	205,532,440,264	-0.22	+3.06	+4.57
Asia	249,607,610,894	245,737,561,701	+1.57	+8.40	+31.35

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	21,135,342,956,578	21,369,673,294,800	-1.10	-3.62	-7.39
Americas	15,744,327,570,644	15,850,066,212,796	-0.67	-3.29	-7.51
EMEA	2,940,687,864,297	3,036,979,996,944	-3.17	-5.47	-8.27
Asia	2,450,327,521,637	2,482,627,085,061	-1.30	-3.46	-5.46

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	62,220,526,008	61,156,603,527	+1.74	+7.50	+18.21
Real Estate	43,805,607,849	43,753,374,117	+0.12	+0.24	+2.27
Health Care	101,520,265,217	101,681,601,403	-0.16	+3.96	+8.48
Information Technology	188,174,258,162	188,902,369,671	-0.39	-0.57	-1.29
Financials	132,900,781,016	133,738,860,867	-0.63	+0.98	+10.68
Materials	72,169,843,977	72,637,930,582	-0.64	+2.42	+3.09
Communication Services	66,991,580,329	67,430,924,621	-0.65	-6.46	+7.00
Industrials	152,320,527,882	154,809,037,645	-1.61	-0.17	+11.47
Consumer Discretionary	154,425,873,397	157,171,293,531	-1.75	-2.02	-2.34
Utilities	27,999,797,068	28,732,880,464	-2.55	+3.44	-0.18
Energy	72,181,255,640	74,312,838,257	-2.87	+3.74	+10.01