

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	96.92	91.78	+5.60	+20.35	+8.87
Americas	92.78	87.48	+6.06	+26.63	+13.52
EMEA	8.39	8.33	+0.69	-6.39	-12.82
Asia	8.48	8.86	-4.24	-20.17	-18.18

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	71.51	71.45	+0.08	-2.04	+2.18
Americas	77.18	75.43	+2.32	+10.80	+8.24
EMEA	45.21	48.51	-6.79	-37.30	-9.07
Asia	78.46	79.70	-1.55	-4.64	-6.04

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.45	5.52	-0.07	-0.00	+0.40
Americas	4.33	4.37	-0.05	+0.04	+0.07
EMEA	7.33	7.22	+0.11	-0.01	+1.11
Asia	10.34	10.82	-0.49	-0.24	+1.60

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,228,099,862,413	1,229,684,572,327	-0.13	+3.84	+8.92
Americas	725,379,109,918	723,801,492,305	+0.22	+4.84	+2.59
EMEA	228,816,438,397	225,915,278,384	+1.28	+3.58	+16.76
Asia	273,904,314,098	279,967,801,639	-2.17	+1.48	+21.98

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,539,675,076,120	22,270,012,619,267	+1.21	+3.90	+0.99
Americas	16,768,713,942,893	16,554,553,188,045	+1.29	+3.94	+1.03
EMEA	3,120,821,466,137	3,129,109,143,711	-0.26	+3.75	-0.95
Asia	2,650,139,667,090	2,586,350,287,512	+2.47	+3.83	+3.12

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	165,643,659,081	155,315,592,066	+6.65	+12.74	+26.51
Communication Services	74,046,530,343	72,977,717,933	+1.46	+4.20	+15.40
Information Technology	205,431,151,914	204,075,989,611	+0.66	+4.20	+10.64
Consumer Discretionary	161,618,759,281	161,238,762,415	+0.24	+1.70	+3.18
Health Care	100,915,378,001	101,182,009,977	-0.26	-1.89	+3.47
Consumer Staples	71,630,811,011	72,314,130,575	-0.94	+3.29	+15.86
Materials	73,013,488,757	73,934,702,826	-1.25	+4.35	+1.69
Industrials	165,290,793,283	167,828,581,261	-1.51	+4.51	+10.16
Utilities	29,462,346,930	31,208,253,500	-5.59	+1.71	+14.84
Real Estate	44,208,961,514	46,844,640,320	-5.63	+3.40	-0.20
Energy	69,002,786,316	77,111,954,958	-10.52	-1.41	-1.31