

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	88.68	100.27	-11.56	+7.14	+9.04
Americas	84.33	95.84	-12.01	+8.38	+17.03
EMEA	8.20	8.31	-1.35	-0.70	-19.58
Asia	7.85	7.55	+3.92	-9.70	-35.17

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	69.06	72.87	-5.22	-13.26	+2.02
Americas	74.48	80.23	-7.17	+3.84	+10.84
EMEA	44.06	44.42	-0.82	-56.96	-11.98
Asia	76.54	77.39	-1.10	-5.94	-9.37

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.39	5.42	-0.03	-0.10	+0.32
Americas	4.29	4.31	-0.02	-0.02	+0.05
EMEA	7.47	7.37	+0.11	+0.22	+1.20
Asia	9.85	10.10	-0.25	-0.87	+0.94

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,209,971,227,813	1,224,966,491,278	-1.22	+0.95	+8.36
Americas	717,084,984,789	724,579,241,725	-1.03	+2.49	+3.27
EMEA	233,092,247,343	230,432,516,659	+1.15	+5.29	+19.05
Asia	259,793,995,681	269,954,732,894	-3.76	-6.39	+14.72

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,462,563,645,714	22,602,999,034,640	-0.62	+2.74	+1.94
Americas	16,705,569,218,666	16,801,925,519,601	-0.57	+2.97	+2.03
EMEA	3,118,689,194,513	3,127,851,092,339	-0.29	+2.24	-0.04
Asia	2,638,305,232,534	2,673,222,422,700	-1.31	+1.86	+3.78

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	72,404,302,809	71,341,818,115	+1.49	+2.59	+18.83
Consumer Discretionary	159,661,148,556	159,414,622,065	+0.15	-0.34	+3.19
Communication Services	74,758,482,115	74,784,664,094	-0.04	+2.25	+13.20
Real Estate	43,676,385,257	43,893,189,077	-0.49	+1.77	+1.39
Health Care	100,139,418,518	100,718,306,189	-0.57	-2.09	+3.76
Utilities	29,637,230,556	29,857,681,429	-0.74	-0.32	+10.61
Information Technology	201,821,930,239	203,732,734,355	-0.94	+1.45	+8.20
Energy	67,457,546,741	68,668,287,506	-1.76	-6.33	+1.03
Materials	71,605,610,376	73,167,221,406	-2.13	-1.06	+2.54
Financials	163,642,134,389	167,417,049,166	-2.25	+9.46	+28.18
Industrials	159,122,122,159	164,206,801,880	-3.10	-1.82	+6.54