

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	90.24	88.68	+1.76	+5.47	+11.27
Americas	85.93	84.33	+1.89	+6.07	+20.12
EMEA	7.57	8.20	-7.60	-7.78	-25.07
Asia	8.02	7.85	+2.23	-9.59	-33.33

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.44	69.06	+2.00	-2.91	-5.66
Americas	74.96	74.48	+0.65	+2.22	+12.23
EMEA	49.11	44.06	+11.47	-20.31	-46.01
Asia	77.12	76.54	+0.75	-2.78	-9.10

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.42	5.39	+0.03	-0.12	+0.23
Americas	4.37	4.29	+0.08	-0.00	+0.02
EMEA	7.50	7.47	+0.02	+0.24	+1.10
Asia	9.60	9.85	-0.24	-1.28	+0.53

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,214,148,724,347	1,209,971,227,813	+0.35	-0.73	+6.68
Americas	729,907,814,994	717,084,984,789	+1.79	+1.52	+2.96
EMEA	233,116,293,501	233,092,247,343	+0.01	+3.85	+17.15
Asia	251,124,615,852	259,793,995,681	-3.34	-10.19	+9.06

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,409,846,974,111	22,462,535,152,707	-0.23	+1.45	+2.20
Americas	16,685,842,767,756	16,705,577,524,949	-0.12	+1.58	+2.50
EMEA	3,109,315,929,738	3,118,652,395,223	-0.30	+0.48	-0.05
Asia	2,614,688,276,616	2,638,305,232,534	-0.90	+1.74	+3.01

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	167,947,367,613	163,642,134,389	+2.63	+10.43	+27.61
Consumer Staples	74,182,226,328	72,406,313,139	+2.45	+2.30	+21.23
Utilities	30,340,387,220	29,637,230,556	+2.37	-3.13	+12.07
Health Care	101,150,496,695	100,139,418,518	+1.01	-1.22	+3.92
Materials	71,882,594,357	71,605,610,376	+0.39	-2.01	+2.01
Information Technology	202,051,139,121	201,821,930,239	+0.11	-0.27	+7.56
Communication Services	74,704,575,218	74,758,482,115	-0.07	+2.04	+4.31
Real Estate	43,638,010,021	43,676,385,257	-0.09	-4.30	-0.14
Consumer Discretionary	157,859,922,827	159,661,148,556	-1.13	-2.07	+1.84
Industrials	156,788,417,899	159,122,122,159	-1.47	-5.66	+2.07
Energy	66,211,314,776	67,458,593,419	-1.85	-13.83	-4.81