

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	101.49	90.64	+11.98	+1.22	+31.20
Americas	97.39	86.06	+13.17	+1.61	+44.37
EMEA	7.37	7.87	-6.33	-11.32	-25.39
Asia	8.31	7.88	+5.45	+10.09	-35.28

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	75.15	70.27	+6.94	+3.13	+14.79
Americas	81.78	74.92	+9.15	+1.93	+26.53
EMEA	49.04	46.18	+6.20	+10.41	+1.65
Asia	81.67	79.85	+2.29	+5.53	-1.07

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.22	5.32	-0.10	-0.20	-0.15
Americas	4.20	4.31	-0.12	-0.12	-0.25
EMEA	7.66	7.56	+0.10	+0.29	+1.01
Asia	8.92	9.14	-0.22	-1.18	-0.75

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,174,161,171,293	1,191,736,929,442	-1.47	-4.15	+3.12
Americas	705,254,593,719	719,941,858,484	-2.04	-2.67	+1.00
EMEA	237,035,638,664	233,621,096,511	+1.46	+2.87	+17.17
Asia	231,870,938,911	238,173,974,447	-2.65	-14.11	-2.62

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,499,153,591,873	22,385,736,918,884	+0.51	-0.46	+6.01
Americas	16,803,499,253,803	16,687,682,884,389	+0.69	+0.01	+6.92
EMEA	3,095,098,384,988	3,091,924,806,939	+0.10	-1.05	+1.72
Asia	2,600,555,953,082	2,606,129,227,556	-0.21	-2.72	+5.56

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Discretionary	154,526,121,821	155,205,629,392	-0.44	-3.07	+1.32
Consumer Staples	72,953,575,431	73,518,450,253	-0.77	+2.26	+15.84
Utilities	30,393,684,300	30,655,054,766	-0.85	+1.80	+8.45
Materials	69,869,569,930	70,494,281,572	-0.89	-4.51	-1.55
Health Care	101,116,833,350	102,319,182,374	-1.18	+0.40	+0.43
Communication Services	73,448,096,734	74,443,379,823	-1.34	-1.79	+10.22
Real Estate	43,173,338,783	43,863,750,992	-1.57	-1.64	+0.99
Industrials	152,328,905,453	154,911,455,709	-1.67	-7.23	-0.35
Information Technology	197,022,901,383	200,953,423,167	-1.96	-3.30	+6.04
Financials	151,636,772,136	155,273,506,405	-2.34	-9.43	+16.81
Energy	62,086,281,529	64,262,860,089	-3.39	-9.59	-15.17