

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	92.01	91.72	+0.31	-9.34	+24.42
Americas	87.05	86.28	+0.89	-10.61	+32.83
EMEA	8.55	8.28	+3.29	+16.05	-1.25
Asia	9.35	9.92	-5.74	+12.52	-22.82

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	71.72	74.69	-3.98	-4.57	+10.20
Americas	76.54	76.12	+0.55	-6.41	+19.12
EMEA	45.00	59.83	-24.79	-8.24	-4.36
Asia	89.23	88.20	+1.17	+9.26	+7.52

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.04	5.05	-0.01	-0.18	-0.51
Americas	4.07	4.08	-0.01	-0.13	-0.37
EMEA	8.09	7.97	+0.12	+0.43	+0.67
Asia	7.57	7.72	-0.15	-1.35	-2.87

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,149,734,002,610	1,149,607,210,079	+0.01	-2.08	-3.39
Americas	692,134,627,842	691,541,380,445	+0.09	-1.86	-2.34
EMEA	256,574,333,697	252,998,587,138	+1.41	+8.24	+14.85
Asia	201,025,041,071	205,067,242,496	-1.97	-13.30	-22.07

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,832,048,459,958	22,772,088,702,864	+0.26	+1.48	+6.48
Americas	17,004,401,256,700	16,942,119,107,499	+0.37	+1.20	+6.53
EMEA	3,172,482,706,704	3,173,757,357,966	-0.04	+2.50	+5.40
Asia	2,655,164,496,553	2,656,212,237,400	-0.04	+2.10	+7.49

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	31,108,146,771	30,400,840,209	+2.33	+2.35	+2.85
Consumer Discretionary	156,158,033,288	154,375,385,311	+1.15	+1.05	-2.61
Consumer Staples	76,610,047,926	75,935,725,974	+0.89	+5.01	+11.38
Real Estate	43,480,361,095	43,181,447,040	+0.69	+0.41	+0.07
Health Care	101,779,727,653	101,287,641,342	+0.49	+0.65	-3.56
Industrials	152,420,609,419	151,688,162,332	+0.48	-0.91	-4.99
Financials	207,909,956,161	207,820,286,957	+0.04	-3.84	+2.40
Information Technology	123,604,025,498	124,327,505,443	-0.58	-5.63	-7.42
Energy	58,086,890,331	58,753,600,744	-1.13	-6.44	-18.44
Materials	70,313,660,661	71,558,150,005	-1.74	+0.64	-1.02
Communication Services	64,377,723,828	65,953,782,708	-2.39	-12.35	-7.15