

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	85.89	84.77	+1.32	-3.36	+3.77
Americas	81.62	80.63	+1.22	-2.61	+4.89
EMEA	6.96	7.07	-1.49	-17.84	-15.65
Asia	8.70	8.75	-0.55	-6.79	+0.14

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.23	77.34	-9.18	-0.42	-11.79
Americas	73.01	77.18	-5.41	-2.88	+1.79
EMEA	48.42	68.43	-29.24	+10.14	-52.70
Asia	92.07	91.18	+0.97	+2.65	+13.13

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.09	5.16	-0.07	+0.05	-0.39
Americas	4.13	4.21	-0.08	+0.06	-0.19
EMEA	8.48	8.59	-0.11	+0.22	+1.22
Asia	7.08	7.13	-0.05	-0.38	-3.64

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,140,454,020,884	1,170,219,672,946	-2.54	-0.80	-4.85
Americas	686,354,715,449	709,889,880,423	-3.32	-0.59	-1.90
EMEA	270,737,084,863	275,235,960,565	-1.63	+3.16	+22.30
Asia	183,362,220,572	185,093,831,958	-0.94	-6.83	-33.93

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	22,414,319,455,378	22,671,851,056,779	-1.14	-1.73	+2.52
Americas	16,630,976,902,495	16,868,683,010,957	-1.41	-2.13	+2.51
EMEA	3,193,013,603,205	3,205,777,131,797	-0.40	+0.51	+4.67
Asia	2,590,328,949,679	2,597,390,914,025	-0.27	-1.81	+0.01

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	76,120,529,787	75,585,282,129	+0.71	-0.70	+7.87
Real Estate	43,238,065,919	43,104,974,747	+0.31	+0.98	+0.75
Consumer Discretionary	158,328,332,422	157,846,598,406	+0.31	+1.27	-1.17
Information Technology	121,315,430,062	122,824,854,487	-1.23	-1.30	-9.81
Utilities	32,247,263,767	32,703,944,916	-1.40	+1.49	+8.46
Communication Services	61,090,337,649	61,960,397,267	-1.40	-4.50	-16.45
Energy	57,175,002,721	58,068,935,939	-1.54	-0.95	-20.61
Health Care	97,100,214,440	98,680,948,885	-1.60	-3.15	-5.06
Materials	65,814,984,764	67,148,487,536	-1.99	-6.12	-9.06
Industrials	153,212,368,845	156,416,966,651	-2.05	-1.00	-6.29
Financials	210,909,058,062	233,593,299,331	-9.71	+0.85	-0.75