

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	67.78	72.53	-6.55	-6.60	-17.16
Americas	62.67	67.97	-7.80	-7.78	-18.90
EMEA	5.25	5.96	-12.03	-12.58	-23.13
Asia	9.93	10.07	-1.37	-1.20	+4.36

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	66.38	66.41	-0.06	-12.17	-10.31
Americas	63.40	64.89	-2.29	-6.40	-9.26
EMEA	50.22	44.89	+11.86	-37.19	-30.23
Asia	92.72	94.72	-2.11	-6.63	+0.80

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.64	4.73	-0.09	-0.05	-0.37
Americas	3.93	4.02	-0.10	-0.05	-0.19
EMEA	6.21	6.50	-0.28	-0.32	-1.71
Asia	7.42	7.25	+0.17	+0.21	+0.28

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,076,855,545,946	1,096,297,664,770	-1.77	+1.45	-5.11
Americas	682,603,677,197	697,627,437,023	-2.15	+1.41	-1.27
EMEA	196,542,644,430	205,117,303,135	-4.18	-3.45	-23.10
Asia	197,709,224,318	193,552,924,612	+2.15	+7.04	+5.24

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,211,722,341,656	23,171,315,424,714	+0.17	+2.59	+2.56
Americas	17,384,910,567,408	17,343,724,817,114	+0.24	+2.58	+3.62
EMEA	3,163,081,804,059	3,157,102,075,031	+0.19	+1.50	-1.93
Asia	2,663,729,970,189	2,670,488,532,569	-0.25	+3.96	+1.28

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	56,748,299,667	56,105,679,939	+1.15	+1.32	-14.48
Communication Services	59,108,238,591	58,449,013,064	+1.13	+4.30	-2.59
Energy	56,737,166,372	57,112,844,041	-0.66	+3.60	-12.42
Consumer Discretionary	146,725,302,486	148,074,658,177	-0.91	+5.40	-4.01
Financials	185,637,379,471	187,568,323,207	-1.03	-1.88	-6.41
Industrials	149,273,208,617	151,215,326,524	-1.28	+3.67	-3.56
Materials	59,717,969,132	60,917,976,278	-1.97	-2.14	-17.56
Information Technology	136,002,451,316	138,930,377,683	-2.11	+4.25	+10.52
Real Estate	44,970,243,909	46,133,157,195	-2.52	+1.77	+3.22
Health Care	92,595,481,810	96,397,276,838	-3.94	-0.56	-4.36
Utilities	25,528,167,137	28,510,635,510	-10.46	-14.10	-19.86