

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	67.96	66.20	+2.66	-13.22	-12.41
Americas	63.46	61.68	+2.88	-0.09	-13.39
EMEA	5.35	5.63	-5.10	-67.82	-18.44
Asia	8.87	8.92	-0.57	-12.24	-2.69

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	65.99	66.44	-0.67	-4.74	-9.67
Americas	64.35	63.49	+1.36	+1.42	-8.31
EMEA	42.50	49.46	-14.07	-34.20	-37.90
Asia	94.29	93.52	+0.82	-1.36	+5.35

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.60	4.64	-0.04	-0.20	-0.38
Americas	3.93	3.96	-0.03	-0.08	-0.15
EMEA	5.95	6.08	-0.13	-1.05	-1.87
Asia	7.32	7.38	-0.05	+0.04	+0.09

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,067,706,768,829	1,076,761,703,920	-0.84	-2.54	-5.01
Americas	682,441,128,255	687,921,923,041	-0.80	-0.40	-0.23
EMEA	188,963,058,632	193,012,115,435	-2.10	-13.96	-24.57
Asia	196,302,581,942	195,827,665,443	+0.24	+2.94	+3.60

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,228,819,545,518	23,204,775,682,027	+0.10	+1.70	+2.85
Americas	17,372,964,543,689	17,377,490,683,511	-0.03	+1.68	+3.63
EMEA	3,174,262,957,085	3,172,080,394,628	+0.07	+1.24	-0.83
Asia	2,681,592,044,745	2,655,204,603,888	+0.99	+2.41	+2.33

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	57,856,851,366	56,910,288,786	+1.66	+1.12	-11.03
Communication Services	63,522,421,423	63,311,969,027	+0.33	+9.73	+5.54
Materials	60,281,375,376	60,162,037,559	+0.20	-1.14	-11.54
Utilities	25,706,939,350	25,719,648,947	-0.05	-33.70	-19.06
Consumer Discretionary	145,342,512,963	145,426,683,510	-0.06	-0.00	-3.97
Industrials	149,460,804,029	149,550,903,324	-0.06	+1.41	-2.45
Information Technology	133,838,851,496	134,553,584,736	-0.53	-4.80	+10.65
Real Estate	45,222,136,292	45,726,016,135	-1.10	+1.97	+5.11
Consumer Staples	55,564,977,371	56,239,867,917	-1.20	-1.17	-14.64
Financials	182,061,216,139	184,348,098,625	-1.24	-2.71	-8.55
Health Care	90,959,138,848	92,399,025,561	-1.56	-4.11	-6.67