

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	69.77	67.20	+3.82	+2.93	-10.85
Americas	64.93	61.92	+4.85	+3.60	-12.80
EMEA	5.52	5.54	-0.26	+5.30	-13.32
Asia	9.04	9.71	-6.90	-9.01	-6.65

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	67.42	65.72	+2.58	+1.57	-2.28
Americas	64.56	63.28	+2.02	+1.83	-6.63
EMEA	45.85	42.62	+7.58	-8.69	-10.03
Asia	98.27	95.59	+2.80	+5.99	+7.17

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.53	4.55	-0.02	-0.11	-0.36
Americas	3.90	3.87	+0.03	-0.02	-0.14
EMEA	5.80	5.87	-0.08	-0.42	-1.73
Asia	7.10	7.36	-0.26	-0.32	+0.01

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,067,657,481,931	1,064,425,372,553	+0.30	-0.85	-3.35
Americas	687,936,467,391	678,258,258,930	+1.43	+0.78	+1.62
EMEA	185,979,410,604	186,521,577,024	-0.29	-5.37	-22.82
Asia	193,741,603,936	199,645,536,599	-2.96	-2.01	+3.78

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,562,739,831,441	23,408,264,592,281	+0.66	+1.51	+4.31
Americas	17,627,834,879,944	17,520,197,971,193	+0.61	+1.40	+5.18
EMEA	3,207,588,086,231	3,175,442,671,272	+1.01	+1.41	+0.26
Asia	2,727,316,865,266	2,712,623,949,816	+0.54	+2.39	+3.69

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Materials	62,415,862,267	59,458,145,095	+4.97	+4.46	-4.97
Energy	63,802,866,365	62,418,884,794	+2.22	+12.45	+5.07
Real Estate	45,544,451,063	44,996,178,613	+1.22	+1.28	+6.38
Communication Services	58,058,657,755	57,578,289,909	+0.83	-1.78	-2.35
Information Technology	137,995,376,260	137,204,544,858	+0.58	+1.47	+13.96
Utilities	25,493,874,018	25,357,810,895	+0.54	-0.13	-26.88
Financials	180,892,333,244	180,251,429,857	+0.36	-2.56	-7.66
Industrials	147,048,455,179	147,553,920,788	-0.34	-1.49	-1.49
Consumer Discretionary	145,141,346,006	145,672,593,053	-0.36	-1.08	-1.32
Health Care	88,850,493,968	89,536,223,155	-0.77	-4.06	-8.42
Consumer Staples	53,710,116,960	55,606,427,895	-3.41	-5.35	-15.66