

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	71.97	70.92	+1.48	+1.65	+3.83
Americas	66.45	64.86	+2.45	+3.24	+4.77
EMEA	6.11	6.08	+0.56	-4.04	-2.77
Asia	10.52	10.47	+0.48	-2.14	-5.35

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.82	69.73	+1.56	+6.00	+7.07
Americas	68.41	66.79	+2.43	+6.60	+6.54
EMEA	45.44	45.20	+0.52	+1.36	+5.71
Asia	102.03	102.62	-0.58	+6.40	+2.62

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.40	4.40	-0.00	-0.20	-0.27
Americas	3.78	3.78	+0.00	-0.13	-0.13
EMEA	5.43	5.52	-0.09	-0.43	-1.23
Asia	7.22	7.17	+0.05	-0.31	+0.13

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,022,494,111,357	1,031,203,805,325	-0.84	-6.28	-3.28
Americas	661,131,912,704	666,795,969,720	-0.85	-4.71	-0.26
EMEA	171,225,103,934	174,676,613,184	-1.98	-10.10	-18.40
Asia	190,137,094,719	189,731,222,421	+0.21	-8.04	+3.10

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,261,281,186,724	23,436,325,421,095	-0.75	-1.99	+2.56
Americas	17,474,307,221,115	17,625,511,150,358	-0.86	-1.47	+3.23
EMEA	3,152,608,758,093	3,164,350,757,111	-0.37	-3.06	+0.02
Asia	2,634,365,207,517	2,646,463,513,625	-0.46	-4.09	+1.29

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	58,131,021,783	57,712,360,855	+0.73	-12.96	+4.13
Consumer Staples	53,276,931,568	53,102,108,838	+0.33	-6.04	-8.09
Health Care	89,103,404,997	89,130,276,982	-0.03	-0.83	-5.57
Financials	176,382,583,142	176,442,346,311	-0.03	-4.24	-6.37
Industrials	140,946,448,495	142,239,523,479	-0.91	-6.60	-2.44
Materials	58,572,177,229	59,111,437,654	-0.91	-4.31	-2.41
Utilities	24,843,207,967	25,143,814,823	-1.20	-5.28	-7.02
Real Estate	42,906,321,370	43,499,446,284	-1.36	-8.42	+2.10
Communication Services	52,830,715,246	53,582,621,276	-1.40	-7.40	-7.00
Consumer Discretionary	137,643,863,735	140,252,773,061	-1.86	-7.31	-2.36
Information Technology	130,197,487,736	133,328,587,945	-2.35	-7.39	+3.06