

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	43.01	41.70	+3.15	+5.10	-16.00
Americas	39.26	37.88	+3.64	+5.59	-17.65
EMEA	3.82	3.84	-0.60	-5.80	+0.11
Asia	8.05	7.88	+2.12	+4.93	-6.88

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	54.67	54.34	+0.61	+1.20	-10.21
Americas	45.91	45.33	+1.27	+1.71	-14.47
EMEA	38.25	38.53	-0.72	+0.81	-0.59
Asia	104.21	104.02	+0.18	-1.41	-5.22

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,098,747,742,133	1,085,567,824,062	+1.21	-0.01	+3.60
Americas	765,890,159,926	754,383,215,948	+1.53	+0.10	+5.38
EMEA	148,241,750,130	147,425,114,434	+0.55	-3.90	-4.85
Asia	184,615,832,077	183,759,493,679	+0.47	+2.82	+3.71

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.51	3.48	+0.03	-0.05	+0.04
Americas	3.07	3.04	+0.03	-0.03	+0.07
EMEA	4.30	4.30	-0.00	-0.28	-0.23
Asia	6.21	6.17	+0.04	+0.07	+0.21

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	31,334,728,839,456	31,190,639,998,100	+0.46	+1.32	+2.44
Americas	24,911,178,401,723	24,783,243,035,740	+0.52	+1.13	+3.01
EMEA	3,450,290,034,406	3,427,977,275,631	+0.65	+2.30	+0.33
Asia	2,973,260,403,327	2,979,419,686,729	-0.21	+1.73	+0.24

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Information Technology	165,763,068,015	160,288,437,881	+3.42	+7.97	+15.12
Communication Services	62,023,264,614	60,829,597,219	+1.96	-0.58	+12.60
Utilities	34,686,895,724	34,258,583,622	+1.25	-6.36	+4.24
Industrials	144,165,857,124	142,828,722,468	+0.94	+0.64	+1.40
Energy	73,271,417,681	72,720,046,899	+0.76	-2.35	+9.50
Health Care	93,107,404,417	92,546,065,972	+0.61	-0.45	-3.67
Materials	58,563,121,744	58,227,889,371	+0.58	-1.94	-2.41
Consumer Discretionary	138,324,548,910	137,604,443,565	+0.52	+1.58	+5.19
Consumer Staples	56,083,395,371	55,946,343,642	+0.24	-0.01	+11.70
Real Estate	38,228,551,067	38,327,060,016	-0.26	-5.22	+1.97
Financials	151,815,035,236	153,267,936,621	-0.95	-6.07	-6.26

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