

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	79.70	83.24	-4.26	+0.85	+22.32
Americas	65.06	68.02	-4.36	+5.54	+17.70
EMEA	20.54	21.69	-5.33	-7.46	+68.36
Asia	7.95	7.75	+2.62	-22.27	-20.94

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	67.50	67.48	+0.02	+4.23	+9.66
Americas	64.07	64.07	+0.00	+8.34	+8.59
EMEA	69.55	70.64	-1.54	+1.51	+31.00
Asia	76.36	75.47	+1.18	-3.65	-4.62

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	969,036,779,962	1,007,557,469,962	-3.82	-5.49	+4.75
Americas	591,783,619,364	620,172,259,415	-4.58	-5.41	+6.30
EMEA	193,185,576,496	201,866,809,006	-4.30	-9.06	-3.44
Asia	184,067,584,102	185,518,401,541	-0.78	-1.72	+9.39

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	66,306,426,445	66,610,578,299	-0.46	+1.40	+9.19
Consumer Staples	60,051,466,008	61,443,452,358	-2.27	-2.20	-0.07
Real Estate	38,282,408,330	39,264,015,627	-2.50	-2.97	+24.65
Utilities	25,968,589,407	26,650,820,291	-2.56	-4.24	-4.91
Health Care	105,156,616,202	108,358,243,611	-2.95	-4.70	-7.05
Consumer Discretionary	136,540,868,644	142,286,083,436	-4.04	-5.39	+14.59
Information Technology	174,338,679,309	182,324,313,048	-4.38	-4.93	+4.18
Financials	99,309,707,930	103,948,748,861	-4.46	-5.55	+3.58
Energy	40,475,960,545	42,536,461,619	-4.84	-8.81	-8.89
Industrials	106,785,510,482	112,327,709,803	-4.93	-7.96	+8.42
Materials	59,978,881,985	63,547,336,051	-5.62	-12.82	+15.56

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	7.26	7.28	-0.02	-0.18	-0.29
Americas	6.87	6.90	-0.03	-0.16	-0.11
EMEA	7.53	7.60	-0.07	-0.33	-1.25
Asia	8.52	8.47	+0.05	-0.08	+0.04

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	13,343,128,350,284	13,838,013,023,536	-3.58	-3.20	+9.00
Americas	8,618,017,371,472	8,990,662,495,152	-4.14	-3.24	+8.00
EMEA	2,564,030,239,118	2,656,300,970,495	-3.47	-5.02	+12.57
Asia	2,161,080,739,695	2,191,049,557,889	-1.37	-0.79	+8.94