

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	86.46	84.60	+2.20	-4.43	+21.30
Americas	72.99	70.79	+3.11	-2.03	+19.89
EMEA	20.74	20.81	-0.33	-9.67	+51.20
Asia	8.19	8.19	-0.06	-5.24	-15.32

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.52	67.92	+3.83	+1.45	+10.57
Americas	68.70	65.16	+5.43	+1.85	+12.59
EMEA	69.10	68.25	+1.25	-1.38	+25.90
Asia	78.13	77.03	+1.44	+3.06	-6.17

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	989,508,491,427	1,008,986,973,349	-1.93	-3.43	+3.58
Americas	607,471,175,001	628,522,560,336	-3.35	-3.52	+6.07
EMEA	199,163,907,074	196,924,468,256	+1.14	-3.39	-3.75
Asia	182,873,409,351	183,539,944,757	-0.36	-3.16	+4.10

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	61,440,095,489	61,600,255,720	-0.26	-0.62	+1.53
Real Estate	39,446,539,098	39,833,966,251	-0.97	-1.47	+23.89
Industrials	109,761,075,370	111,442,507,992	-1.51	-5.12	+6.36
Materials	55,515,393,192	56,433,755,091	-1.63	-10.53	+0.85
Energy	40,878,514,014	41,613,312,695	-1.77	-8.37	-8.45
Consumer Discretionary	140,679,849,162	143,304,778,208	-1.83	-3.21	+8.86
Information Technology	177,861,324,376	181,318,473,415	-1.91	-2.49	+1.59
Health Care	107,954,161,050	110,359,573,894	-2.18	-0.73	-4.36
Utilities	26,410,995,773	27,024,258,355	-2.27	-0.81	+5.41
Financials	101,348,081,223	104,148,794,637	-2.69	-5.24	+4.22
Communication Services	66,545,885,458	68,387,694,080	-2.69	-5.20	+5.11

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	7.34	7.53	-0.20	+0.02	-0.17
Americas	6.96	7.22	-0.27	+0.02	+0.03
EMEA	7.72	7.78	-0.07	+0.03	-0.88
Asia	8.41	8.49	-0.08	-0.04	-0.19

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	13,486,437,751,528	13,392,049,302,117	+0.70	-3.66	+6.05
Americas	8,731,241,783,469	8,701,586,792,293	+0.34	-3.85	+5.60
EMEA	2,580,912,688,457	2,529,743,710,632	+2.02	-3.80	+7.27
Asia	2,174,283,279,602	2,160,718,799,192	+0.63	-2.73	+6.41