

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	64.22	62.77	+2.30	-0.47	+46.40
Americas	50.14	49.08	+2.14	-1.84	+56.74
EMEA	18.81	17.90	+5.06	+5.49	+33.19
Asia	8.21	8.37	-1.99	-11.16	-4.08

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	62.29	62.94	-1.05	-1.48	+24.52
Americas	54.48	56.35	-3.33	-5.32	+31.72
EMEA	73.44	73.10	+0.48	+3.86	+20.60
Asia	79.62	76.68	+3.83	+5.10	+20.50

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	938,188,749,440	891,786,731,779	+5.20	+1.42	-7.42
Americas	604,241,934,950	573,701,680,303	+5.32	+2.36	-2.74
EMEA	173,209,836,494	163,682,703,396	+5.82	+4.14	-1.42
Asia	160,736,977,996	154,402,348,080	+4.10	-4.54	-25.71

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	66,656,493,355	62,328,694,887	+6.94	-1.05	-7.79
Consumer Staples	56,888,467,191	53,262,572,388	+6.81	+2.91	-10.20
Consumer Discretionary	135,841,741,818	127,627,606,089	+6.44	+4.63	-7.07
Energy	30,404,376,914	28,639,205,674	+6.16	+4.47	-25.49
Financials	87,978,072,188	82,966,155,108	+6.04	-1.47	-10.73
Real Estate	40,383,938,811	38,134,528,156	+5.90	+5.06	-3.52
Utilities	26,437,687,491	25,058,255,126	+5.50	+4.67	+0.91
Information Technology	183,346,279,876	175,010,359,241	+4.76	+1.40	-3.41
Materials	51,792,923,799	49,625,719,392	+4.37	+0.93	-6.89
Health Care	102,259,555,531	98,336,757,509	+3.99	+0.05	-8.32
Industrials	96,704,220,072	93,864,667,606	+3.03	+1.05	-10.23

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.90	5.62	+0.28	+0.13	-0.87
Americas	5.75	5.43	+0.32	+0.23	-0.58
EMEA	5.99	5.70	+0.29	+0.30	-0.31
Asia	6.43	6.38	+0.05	-0.51	-2.72

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	15,891,365,107,935	15,857,928,437,753	+0.21	-0.84	+6.17
Americas	10,499,858,966,679	10,563,854,662,167	-0.61	-1.66	+7.00
EMEA	2,891,038,658,864	2,872,645,987,898	+0.64	-1.04	+3.69
Asia	2,500,467,482,393	2,421,427,787,689	+3.26	+2.98	+5.68