

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	54.25	59.55	-8.90	-15.52	+2.21
Americas	42.07	46.02	-8.59	-16.10	+2.86
EMEA	15.95	18.22	-12.48	-15.22	+2.01
Asia	6.51	7.02	-7.20	-20.65	-14.73

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	59.60	60.21	-1.00	-4.33	+6.86
Americas	52.70	52.46	+0.45	-3.32	+7.69
EMEA	68.27	71.72	-4.82	-7.05	+5.21
Asia	75.50	76.59	-1.41	-5.17	+14.20

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	870,277,551,734	933,165,292,118	-6.74	-7.24	-10.32
Americas	552,728,725,692	597,489,599,480	-7.49	-8.53	-3.29
EMEA	169,986,280,276	178,638,025,158	-4.84	-1.86	-0.62
Asia	147,562,545,766	157,037,667,480	-6.03	-8.20	-35.24

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	58,741,943,240	58,292,584,652	+0.77	+3.23	+1.64
Health Care	95,507,034,523	100,505,939,347	-4.97	-6.60	-7.40
Materials	48,100,770,267	50,812,253,982	-5.34	-7.13	-7.93
Utilities	25,005,572,590	26,531,637,053	-5.75	-5.42	-7.23
Information Technology	168,565,504,930	179,037,361,129	-5.85	-8.07	-5.09
Consumer Discretionary	125,723,608,379	135,539,458,736	-7.24	-7.45	-9.14
Real Estate	36,530,225,745	39,560,080,880	-7.66	-9.54	-7.60
Industrials	87,657,109,788	94,981,377,621	-7.71	-9.36	-17.81
Communication Services	60,861,376,957	66,639,789,030	-8.67	-8.69	-14.37
Energy	27,453,604,356	30,122,374,865	-8.86	-9.71	-23.37
Financials	81,485,088,409	91,837,693,952	-11.27	-7.38	-17.58

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.52	5.83	-0.30	-0.38	-0.83
Americas	5.33	5.66	-0.33	-0.43	-0.35
EMEA	6.02	6.20	-0.18	+0.03	-0.05
Asia	5.77	6.10	-0.33	-0.66	-3.81

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	15,755,425,113,345	16,013,484,343,539	-1.61	-0.86	+3.21
Americas	10,374,353,563,231	10,559,829,013,353	-1.76	-1.20	+3.05
EMEA	2,822,945,117,052	2,880,273,338,154	-1.99	-2.36	+0.13
Asia	2,558,126,433,062	2,573,381,992,033	-0.59	+2.31	+7.52