

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	81.96	82.05	-0.11	-12.57	+27.69
Americas	73.09	73.14	-0.06	-14.31	+30.62
EMEA	14.35	15.11	-5.03	+0.60	+15.26
Asia	7.77	7.19	+7.96	+10.74	+9.84

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	70.53	70.33	+0.29	-6.03	+11.71
Americas	69.86	69.53	+0.48	-9.24	+15.85
EMEA	61.95	62.54	-0.94	-2.96	+5.25
Asia	82.83	82.35	+0.58	+4.48	+5.19

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,002,269,084,219	1,009,570,185,702	-0.72	+1.56	+2.15
Americas	657,842,572,558	663,166,913,821	-0.80	+1.94	+4.06
EMEA	181,568,590,968	183,512,007,226	-1.06	+4.72	-1.17
Asia	162,857,920,693	162,891,264,655	-0.02	-3.14	-1.50

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	25,428,331,708	23,138,300,198	+9.90	+18.89	+20.79
Materials	53,764,850,439	53,447,483,475	+0.59	+5.69	+8.04
Health Care	115,300,876,283	115,919,746,214	-0.53	+4.38	+8.08
Financials	93,166,727,109	93,903,550,494	-0.78	+1.68	+2.89
Real Estate	37,838,664,988	38,159,331,621	-0.84	+0.83	-4.37
Industrials	95,056,933,349	95,864,427,120	-0.84	+3.15	+0.16
Consumer Discretionary	163,796,627,543	165,556,092,756	-1.06	+0.70	+15.73
Information Technology	184,098,483,530	186,126,438,496	-1.09	-1.85	-0.85
Communication Services	71,981,111,676	73,245,175,407	-1.73	-0.72	-6.40
Consumer Staples	54,825,347,309	56,018,510,674	-2.13	-3.59	-4.97
Energy	40,434,434,284	42,624,163,956	-5.14	+2.56	+9.77

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.49	5.51	-0.02	-0.04	-0.18
Americas	5.45	5.48	-0.03	-0.07	-0.08
EMEA	5.39	5.40	-0.01	+0.22	-0.35
Asia	5.77	5.77	+0.00	-0.26	-0.45

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	18,272,793,698,209	18,336,133,340,440	-0.35	+2.38	+5.58
Americas	12,080,513,666,448	12,110,312,639,248	-0.25	+3.18	+5.55
EMEA	3,369,746,998,520	3,401,194,499,893	-0.92	+0.51	+5.27
Asia	2,822,533,033,241	2,824,626,201,299	-0.07	+1.26	+6.10