

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		42.71			
Americas		37.83			
EMEA		6.98			
Asia		6.98			

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	52.18	51.95	+0.44	+0.73	+1.54
Americas	46.76	46.88	-0.25	+2.59	+7.62
EMEA	40.56	38.95	+4.15	-2.54	-13.73
Asia	96.34	97.44	-1.13	-0.07	+18.70

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,125,519,578,298	1,127,624,748,944	-0.19	+1.06	-1.83
Americas	707,685,732,335	706,895,913,802	+0.11	+2.10	+0.31
EMEA	262,092,812,119	265,953,894,651	-1.45	-0.63	+18.83
Asia	155,741,033,844	154,774,940,491	+0.62	-0.70	-29.34

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Discretionary	169,310,593,649	166,451,641,306	+1.72	+1.50	-0.05
Utilities	29,504,631,693	29,204,628,961	+1.03	+11.14	+9.22
Health Care	129,229,703,933	128,627,338,695	+0.47	+3.00	+4.03
Information Technology	200,207,311,222	199,575,789,126	+0.32	+1.56	+0.04
Materials	57,244,937,719	57,281,950,799	-0.06	+2.16	+2.70
Consumer Staples	69,559,216,776	69,610,118,330	-0.07	-2.32	+6.61
Financials	123,314,966,846	123,721,181,315	-0.33	+3.32	-6.05
Communication Services	76,220,492,296	76,919,634,368	-0.91	-0.70	-12.23
Industrials	114,242,451,983	115,837,172,878	-1.38	-4.50	-6.61
Energy	34,299,196,202	34,827,242,348	-1.52	+1.37	-22.99
Real Estate	45,247,581,728	47,115,423,025	-3.96	+1.88	+2.84

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.69	5.68	+0.02	+0.08	-0.32
Americas	5.35	5.32	+0.03	+0.12	-0.20
EMEA	7.21	7.28	-0.07	-0.06	+0.76
Asia	5.36	5.31	+0.05	+0.04	-2.15

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	19,763,313,057,913	19,852,779,346,809	-0.45	-0.31	+3.72
Americas	13,223,976,636,689	13,285,492,065,552	-0.46	-0.21	+4.11
EMEA	3,633,826,435,230	3,653,114,886,728	-0.53	+0.21	+6.36
Asia	2,905,509,985,994	2,914,172,394,529	-0.30	-1.38	-1.03