

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	42.31	41.68	+1.50	-16.85	-39.79
Americas	33.57	33.05	+1.58	-22.65	-48.92
EMEA	8.33	8.22	+1.29	+3.41	+17.36
Asia	10.91	10.99	-0.76	+5.68	+35.93

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	62.05	62.07	-0.04	-4.68	-6.83
Americas	52.45	52.39	+0.11	-9.40	-17.42
EMEA	117.95	118.64	-0.58	+1.48	+7.00
Asia	47.11	46.76	+0.75	+2.17	+13.10

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,029,107,879,946	1,032,379,717,868	-0.32	-3.37	-10.18
Americas	691,477,482,611	696,370,507,726	-0.70	-4.29	-9.02
Asia	164,906,348,136	165,360,916,879	-0.27	-1.26	-5.51
EMEA	172,724,049,199	170,648,293,263	+1.22	-1.58	-18.24

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Utilities	27,116,405,312	26,431,278,163	+2.59	+2.61	+1.08
Consumer Staples	54,368,727,977	53,434,367,158	+1.75	-2.10	-10.44
Health Care	110,670,564,121	109,648,577,228	+0.93	-3.55	-11.95
Real Estate	46,627,203,546	46,318,246,023	+0.67	+0.76	-5.68
Materials	51,767,176,506	51,894,232,721	-0.24	-2.22	-7.52
Consumer Discretionary	137,157,811,716	137,968,772,812	-0.59	-3.77	-14.58
Information Technology	197,207,963,479	198,646,046,783	-0.72	-2.56	-2.70
Industrials	102,171,387,898	103,009,963,911	-0.81	-3.16	-8.66
Energy	34,885,227,773	35,558,957,747	-1.89	-11.26	-30.27
Financials	99,722,816,883	101,784,424,710	-2.03	-3.15	-6.54
Communication Services	75,581,826,442	77,577,117,236	-2.57	-8.91	-19.79

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.11	5.08	+0.04	-0.07	-0.63
Americas	5.14	5.12	+0.02	-0.10	-0.61
EMEA	5.62	5.58	+0.04	-0.01	-0.19
Asia	4.61	4.53	+0.08	-0.01	-1.03

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	20,129,099,065,878	20,342,171,126,736	-1.05	-2.02	+0.86
Americas	13,445,455,147,286	13,606,681,928,879	-1.18	-2.38	+1.79
EMEA	2,935,415,925,686	2,965,817,833,860	-1.03	-1.17	-2.27
Asia	3,748,227,992,906	3,769,671,363,997	-0.57	-1.38	+0.11