

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	41.97	42.31	-0.81	-15.41	-40.49
Americas	33.46	33.57	-0.34	-20.73	-49.37
EMEA	8.00	8.33	-3.86	+0.23	+13.65
Asia	10.72	10.91	-1.78	+5.84	+34.62

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	62.02	62.05	-0.06	-3.08	-8.29
Americas	52.64	52.45	+0.36	-7.07	-18.46
EMEA	118.07	117.95	+0.10	+2.70	+7.47
Asia	46.74	47.11	-0.80	+2.87	+8.19

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,026,483,157,815	1,029,108,042,644	-0.26	-3.76	-10.58
Americas	692,361,287,013	691,477,645,309	+0.13	-3.82	-8.61
Asia	162,589,593,413	164,906,348,136	-1.40	-3.54	-8.58
EMEA	171,532,277,389	172,724,049,199	-0.69	-3.72	-19.31

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Health Care	111,422,554,354	110,670,564,121	+0.68	-3.10	-10.26
Consumer Discretionary	137,798,468,350	137,157,811,716	+0.47	-3.53	-13.56
Consumer Staples	54,506,836,048	54,368,727,977	+0.25	-1.68	-10.04
Information Technology	196,319,005,052	197,207,963,479	-0.45	-2.45	-2.71
Materials	51,436,955,069	51,767,176,506	-0.64	-3.47	-8.86
Communication Services	74,996,899,331	75,581,826,442	-0.77	-8.34	-18.72
Industrials	101,029,591,405	102,171,387,898	-1.12	-4.32	-11.28
Financials	98,589,936,283	99,896,148,889	-1.31	-5.40	-8.55
Utilities	26,559,452,953	27,116,405,312	-2.05	-1.71	-3.98
Real Estate	45,582,933,274	46,627,203,546	-2.24	-4.58	-8.51
Energy	33,112,715,798	34,885,227,773	-5.08	-15.56	-33.77

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.16	5.11	+0.04	-0.03	-0.54
Americas	5.20	5.14	+0.05	-0.03	-0.48
EMEA	5.59	5.62	-0.03	-0.07	-0.25
Asia	4.67	4.61	+0.06	+0.01	-0.97

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	19,910,872,088,613	20,129,039,007,469	-1.08	-3.27	-1.22
Americas	13,326,235,575,616	13,445,455,939,423	-0.89	-3.29	-0.12
EMEA	2,908,347,557,803	2,935,415,925,686	-0.92	-2.35	-4.45
Asia	3,676,288,955,194	3,748,167,142,360	-1.92	-3.91	-2.53