

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	62.14	66.58	-6.67	+5.16	+49.07
Americas	52.05	56.46	-7.82	+6.13	+57.48
EMEA	7.69	8.13	-5.45	-11.98	-6.43
Asia	10.99	11.73	-6.27	-3.36	+0.02

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	64.02	65.42	-2.14	+0.34	+3.14
Americas	57.26	59.33	-3.49	+1.80	+9.29
EMEA	107.14	108.20	-0.98	-4.41	-9.70
Asia	47.19	46.40	+1.71	+1.75	+0.92

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,071,875,323,451	1,071,795,286,611	+0.01	+1.98	+3.83
Americas	706,141,722,186	707,761,795,690	-0.23	+1.15	+1.40
Asia	182,419,271,178	181,863,271,545	+0.31	+4.84	+10.32
EMEA	183,314,330,088	182,170,219,376	+0.63	+2.46	+7.42

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	43,336,184,275	42,346,087,958	+2.34	+22.36	+21.94
Utilities	25,961,504,876	25,610,961,758	+1.37	+0.08	-1.78
Health Care	102,846,393,787	101,693,588,225	+1.13	-1.37	-6.25
Consumer Staples	59,104,149,989	58,540,080,551	+0.96	+6.35	+10.68
Real Estate	48,934,147,865	48,498,321,362	+0.90	+3.45	+5.64
Materials	58,690,745,845	58,284,945,663	+0.70	+1.26	+13.12
Industrials	110,305,165,275	109,597,245,926	+0.65	+3.71	+6.61
Financials	108,233,611,957	107,645,021,789	+0.55	+6.29	+6.13
Information Technology	200,128,314,157	200,558,836,584	-0.21	-2.03	+0.79
Communication Services	75,553,808,559	75,766,101,313	-0.28	-0.22	-2.63
Consumer Discretionary	150,799,258,140	152,537,835,343	-1.14	+4.90	+9.21

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.14	5.15	-0.01	+0.07	+0.06
Americas	5.06	5.08	-0.02	+0.03	-0.06
EMEA	4.63	4.63	-0.00	+0.18	+0.24
Asia	6.19	6.18	+0.02	+0.12	+0.45

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	20,856,261,739,980	20,806,202,879,884	+0.24	+0.63	+2.53
Americas	13,955,987,824,848	13,931,559,341,460	+0.18	+0.62	+2.57
EMEA	3,941,202,112,371	3,925,305,309,190	+0.40	+0.79	+4.70
Asia	2,959,071,802,760	2,949,338,229,234	+0.33	+0.47	-0.41