

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	50.30	51.87	-3.01	-18.51	+3.61
Americas	46.94	48.63	-3.46	-19.56	+5.47
EMEA	5.89	5.86	+0.53	-13.85	-5.19
Asia	8.71	8.66	+0.61	+4.97	+14.03

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	60.43	63.66	-5.07	-2.49	+9.08
Americas	59.63	60.01	-0.63	-6.66	+12.63
EMEA	38.69	52.10	-25.74	+4.97	+6.61
Asia	93.90	91.58	+2.53	+11.82	+13.51

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,098,328,022,405	1,111,952,340,066	-1.23	-6.56	-0.90
Americas	650,129,605,543	655,816,885,155	-0.87	-4.37	-1.37
EMEA	262,207,912,103	261,839,474,153	+0.14	+1.33	+14.34
Asia	185,990,504,759	194,295,980,758	-4.27	-21.46	-15.40

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Discretionary	152,322,421,634	150,895,127,395	+0.95	-7.16	+0.61
Materials	64,335,703,640	64,671,569,094	-0.52	-3.73	-3.18
Industrials	125,505,159,132	126,240,007,274	-0.58	-8.77	-5.82
Health Care	106,084,548,453	106,736,640,124	-0.61	-3.04	-1.17
Consumer Staples	65,145,630,030	65,863,757,784	-1.09	-0.77	+14.38
Communication Services	72,445,904,678	73,333,427,583	-1.21	-7.03	-0.66
Real Estate	42,239,721,229	42,845,746,333	-1.41	-4.80	+0.84
Utilities	29,543,444,770	30,095,601,689	-1.83	-1.01	-3.63
Information Technology	185,400,545,044	189,068,636,006	-1.94	-9.14	+7.56
Financials	126,511,636,557	130,501,125,608	-3.06	-9.87	+1.58
Energy	50,453,786,505	52,117,053,346	-3.19	-10.27	-22.31

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	5.84	5.86	-0.02	-0.25	-0.45
Americas	4.97	4.96	+0.01	-0.12	-0.49
EMEA	8.31	8.27	+0.05	+0.30	+0.86
Asia	7.28	7.54	-0.26	-1.47	-1.69

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	18,797,024,088,406	18,967,477,770,259	-0.90	-2.57	+6.80
Americas	13,089,623,992,572	13,223,884,512,188	-1.02	-2.02	+8.39
EMEA	3,153,601,983,005	3,167,438,067,991	-0.44	-2.29	+2.58
Asia	2,553,798,112,829	2,576,155,190,079	-0.87	-5.63	+4.23