

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	93.39	98.47	-5.15	+12.04	+0.47
Americas	86.88	91.79	-5.34	+12.53	+3.09
EMEA	5.24	5.54	-5.36	-4.90	-12.74
Asia	11.01	11.18	-1.56	+6.57	-18.21

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	76.19	78.14	-2.49	+0.45	-3.40
Americas	75.96	78.77	-3.56	+1.52	-2.92
EMEA	46.95	46.39	+1.21	+3.45	+0.45
Asia	99.84	101.13	-1.27	-3.05	-9.62

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.20	4.26	-0.06	-0.01	-0.06
Americas	3.70	3.76	-0.06	+0.02	-0.05
EMEA	4.63	4.71	-0.08	-0.06	-0.47
Asia	7.13	7.09	+0.04	-0.10	+0.41

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,020,070,625,609	1,031,466,213,662	-1.10	-2.09	+0.71
Americas	677,246,972,541	685,645,952,000	-1.22	-1.15	+0.62
EMEA	150,380,527,694	153,190,487,772	-1.83	-3.55	-7.11
Asia	192,443,125,374	192,629,773,889	-0.10	-4.18	+8.13

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	24,269,225,284,942	24,207,471,597,424	+0.26	-1.83	+2.09
Americas	18,326,615,175,512	18,241,780,755,199	+0.47	-1.61	+2.10
EMEA	3,244,819,919,270	3,250,646,994,221	-0.18	-2.25	+2.26
Asia	2,697,790,190,159	2,715,043,848,003	-0.64	-2.82	+1.84

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	59,453,425,930	58,328,654,122	+1.93	+8.22	+18.48
Consumer Staples	52,575,557,047	51,936,061,091	+1.23	+0.72	+3.32
Real Estate	45,781,854,707	45,451,519,556	+0.73	-1.29	+4.85
Financials	173,186,902,011	174,702,294,603	-0.87	-2.79	-0.66
Materials	58,796,286,387	59,558,292,122	-1.28	-3.70	+2.69
Industrials	139,478,884,033	141,405,695,922	-1.36	-3.23	-2.44
Consumer Discretionary	139,164,500,300	141,141,104,334	-1.40	-2.70	+0.42
Communication Services	49,721,589,717	50,464,194,180	-1.47	-2.02	-3.65
Utilities	23,249,193,671	23,755,609,861	-2.13	-13.37	-5.00
Health Care	86,592,521,051	88,689,251,916	-2.36	-2.93	-1.28
Information Technology	127,338,973,325	130,446,262,910	-2.38	-5.47	-1.24