

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	42.79	39.17	+9.25	-62.65	-57.39
Americas	31.27	29.26	+6.88	-70.67	-65.67
EMEA	5.24	5.07	+3.30	+3.57	-46.81
Asia	16.00	14.45	+10.74	+32.05	+56.91

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	58.04	63.81	-9.04	-28.93	-29.64
Americas	46.43	56.60	-17.98	-44.78	-43.99
EMEA	41.83	42.44	-1.44	-0.73	-20.88
Asia	108.02	103.15	+4.72	+3.94	+1.80

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.38	4.42	-0.04	-0.06	+0.05
Americas	3.80	3.85	-0.05	-0.17	+0.02
EMEA	4.72	4.76	-0.04	+0.04	-0.31
Asia	7.91	7.90	+0.00	+0.60	+0.74

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,028,715,441,082	1,047,201,159,140	-1.77	-1.30	-3.35
Americas	675,529,826,358	689,207,135,259	-1.98	-4.17	-3.27
EMEA	148,180,872,855	150,253,205,817	-1.38	-0.57	-11.68
Asia	205,004,741,869	207,740,818,065	-1.32	+8.84	+3.42

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,498,800,854,452	23,697,238,370,137	-0.84	+0.04	-4.39
Americas	17,765,498,749,113	17,909,896,340,129	-0.81	+0.20	-3.84
EMEA	3,139,982,433,667	3,158,228,335,088	-0.58	-1.34	-5.90
Asia	2,593,319,671,672	2,629,113,694,921	-1.36	+0.62	-6.29

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Materials	61,924,877,826	60,714,745,486	+1.99	+7.33	+1.05
Energy	62,230,001,627	61,847,973,947	+0.62	+1.93	+16.65
Consumer Staples	51,452,481,165	51,617,861,370	-0.32	-4.99	-2.53
Utilities	22,772,775,116	22,891,598,623	-0.52	-15.30	-28.64
Consumer Discretionary	136,031,414,383	137,318,888,971	-0.94	+3.39	-4.74
Communication Services	50,850,286,287	51,511,998,681	-1.28	+2.74	-2.18
Financials	169,685,624,682	172,419,193,350	-1.59	+1.87	-11.79
Industrials	136,599,787,929	139,058,820,575	-1.77	+2.08	-5.75
Information Technology	124,609,521,862	127,170,412,923	-2.01	+4.45	-7.59
Real Estate	43,621,202,547	44,866,341,110	-2.78	+0.99	-8.22
Health Care	103,076,402,752	109,815,126,063	-6.14	-23.00	+13.77