

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	40.39	40.41	-0.06	+17.04	-63.40
Americas	29.05	28.68	+1.28	+5.49	-71.31
EMEA	4.20	4.28	-1.79	-5.71	-15.96
Asia	16.63	16.61	+0.11	+37.47	+20.80

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	56.24	55.41	+1.51	+2.91	-30.42
Americas	45.82	44.34	+3.35	+4.92	-44.70
EMEA	38.74	39.55	-2.04	-1.88	-7.27
Asia	93.98	95.02	-1.09	-0.70	-8.43

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	4.73	4.78	-0.04	+0.12	+0.18
Americas	3.92	3.99	-0.07	+0.06	-0.12
EMEA	4.89	4.94	-0.06	+0.03	+0.12
Asia	9.94	9.76	+0.18	+0.59	+2.15

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,107,681,124,246	1,119,483,307,250	-1.05	+1.83	+3.09
Americas	688,543,750,303	702,414,297,962	-1.97	-0.43	-4.40
EMEA	156,457,384,966	157,714,239,889	-0.80	+4.56	+3.63
Asia	262,679,988,976	259,354,769,400	+1.28	+6.49	+29.23

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	23,398,928,687,408	23,436,474,353,058	-0.16	-0.85	-0.82
Americas	17,556,582,599,707	17,589,010,489,028	-0.18	-1.84	-1.47
EMEA	3,199,947,620,526	3,189,671,225,895	+0.32	+4.01	+1.09
Asia	2,642,398,467,174	2,657,792,638,134	-0.58	+0.18	+1.29

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Discretionary	152,432,910,973	152,294,008,686	+0.09	+5.83	+14.47
Consumer Staples	53,567,487,252	53,549,789,259	+0.03	+5.25	-5.02
Health Care	93,822,602,630	93,945,150,300	-0.13	+2.53	-35.98
Communication Services	55,824,353,080	55,903,099,733	-0.14	-0.22	+9.18
Industrials	146,702,147,901	147,066,773,826	-0.25	+1.69	+6.49
Utilities	24,279,556,881	24,424,880,538	-0.59	+6.51	+6.70
Information Technology	135,667,264,330	136,622,906,552	-0.70	-0.40	+9.38
Materials	70,352,523,539	70,911,505,326	-0.79	-1.40	+18.19
Real Estate	45,028,132,351	45,391,326,507	-0.80	+2.43	+2.16
Financials	189,518,896,942	192,851,066,391	-1.73	+6.33	+12.03
Energy	70,643,281,288	73,343,850,266	-3.68	-12.32	+14.00