

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	47.14	46.03	+2.43	+14.79	-28.46
Americas	43.08	43.01	+0.17	+11.65	-31.68
EMEA	4.99	5.19	-3.86	-5.81	-8.59
Asia	9.20	7.74	+18.85	+30.75	+35.88

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	56.05	55.23	+1.50	+3.94	-9.72
Americas	48.34	47.89	+0.94	+3.06	-17.74
EMEA	40.25	38.05	+5.79	+8.00	+0.19
Asia	88.34	86.72	+1.88	+3.23	-1.33

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,157,588,409,922	1,183,107,262,303	-2.16	-1.90	+5.71
Americas	728,731,755,516	742,937,514,352	-1.91	-1.58	-0.17
EMEA	171,044,034,923	172,785,575,040	-1.01	-5.16	+11.25
Asia	257,812,619,482	267,384,172,911	-3.58	-0.55	+22.00

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.87	3.93	-0.06	-0.10	+0.05
Americas	3.14	3.18	-0.04	-0.07	-0.15
EMEA	4.69	4.70	-0.01	-0.23	+0.40
Asia	8.47	8.77	-0.30	-0.32	+1.11

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	29,905,246,679,044	30,115,690,104,453	-0.70	+0.72	+4.34
Americas	23,211,301,502,614	23,390,955,786,618	-0.77	+0.58	+4.56
EMEA	3,648,338,336,388	3,675,900,356,148	-0.75	-0.41	+1.67
Asia	3,045,606,840,042	3,048,833,961,688	-0.11	+3.26	+6.02

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	61,432,704,450	61,827,234,879	-0.64	-0.46	+1.86
Consumer Staples	58,805,859,848	59,200,394,815	-0.67	+0.28	+3.50
Utilities	33,408,744,997	33,750,803,324	-1.01	-5.14	+3.08
Consumer Discretionary	150,647,322,945	153,548,880,714	-1.89	-1.58	+3.03
Materials	66,929,115,239	68,292,007,959	-2.00	-1.79	+13.61
Health Care	103,850,434,806	106,030,785,736	-2.06	-1.11	+0.42
Energy	68,074,625,349	69,657,689,141	-2.27	-10.20	-8.45
Real Estate	44,972,342,761	46,018,522,408	-2.27	-2.18	+1.46
Financials	181,829,058,019	186,327,850,523	-2.41	+7.74	+15.91
Information Technology	148,229,801,423	153,034,881,359	-3.14	-6.26	+10.77
Industrials	162,530,172,607	168,156,849,713	-3.35	-3.66	+6.81