

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	40.97	43.33	-5.44	-4.73	-14.69
Americas	37.87	39.50	-4.12	-3.54	-13.39
EMEA	3.60	3.46	+4.09	-5.65	-3.75
Asia	7.86	8.63	-8.92	-2.37	-18.96

Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	55.71	55.84	-0.23	+1.91	-5.79
Americas	45.81	46.13	-0.69	-0.21	-11.63
EMEA	43.84	43.82	+0.03	+14.60	+17.89
Asia	105.35	105.20	+0.13	+1.09	-4.61

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.48	3.50	-0.02	-0.03	-0.05
Americas	3.05	3.07	-0.01	-0.02	-0.02
EMEA	4.16	4.22	-0.06	-0.14	-0.53
Asia	6.24	6.25	-0.00	+0.03	+0.19

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,089,488,181,116	1,088,799,268,615	+0.06	-0.84	+0.98
Americas	760,025,637,323	758,763,216,234	+0.17	-0.77	+1.56
EMEA	143,472,077,583	145,297,890,667	-1.26	-3.22	-8.60
Asia	185,990,466,211	184,738,161,714	+0.68	+0.74	+7.13

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	31,309,507,576,350	31,140,646,590,419	+0.54	-0.08	+2.43
Americas	24,879,893,704,237	24,736,250,985,202	+0.58	-0.13	+2.19
EMEA	3,450,293,378,354	3,446,483,588,122	+0.11	+0.00	+3.05
Asia	2,979,320,493,760	2,957,912,017,095	+0.72	+0.20	+3.81

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Energy	81,779,516,450	77,025,154,065	+6.17	+11.61	+4.62
Materials	55,670,370,492	55,037,673,910	+1.15	-4.94	-4.27
Industrials	142,314,559,557	141,032,206,129	+0.91	-1.29	+0.11
Financials	149,377,213,711	148,219,145,939	+0.78	-1.61	-9.55
Consumer Discretionary	143,377,544,174	142,644,564,009	+0.51	+3.65	+6.45
Real Estate	37,479,372,544	37,294,959,428	+0.49	-1.96	-0.07
Consumer Staples	56,371,145,529	56,244,919,217	+0.22	+0.51	+8.88
Health Care	91,383,834,460	91,642,562,608	-0.28	-1.85	-3.65
Information Technology	162,782,660,012	163,731,907,458	-0.58	-1.80	+13.14
Utilities	33,115,050,902	33,733,291,524	-1.83	-4.53	-5.39
Communication Services	59,094,568,806	63,815,273,221	-7.40	-4.72	+3.87

THE INFORMATION CONTAINED HEREIN IS PROPRIETARY TO DATALEND AND SELECT THIRD PARTIES; MAY NOT BE COPIED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF DATALEND; SHALL NOT CONSTITUTE INVESTMENT ADVICE BY DATALEND, OR ANY REPRESENTATIVE THEREOF; IS NOT WARRANTED TO BE ACCURATE, COMPLETE OR TIMELY; IS PROVIDED FOR INFORMATIONAL PURPOSES ONLY; IS NOT INTENDED FOR TRADING PURPOSES; AND SHOULD NOT BE CONSTRUED AS DATALEND MAKING FORECASTS, PROJECTING RETURNS OR RECOMMENDING ANY PARTICULAR COURSE OF ACTION. NEITHER DATALEND NOR ANY REPRESENTATIVE THEREOF SHALL BE AN ADVISOR OR A FIDUCIARY OF A READER OF THIS REPORT. DATALEND IS NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER, OR TO ANY PERSON, FIRM OR CORPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN. IN CONSIDERING THE INFORMATION CONTAINED HEREIN, A READER OF THIS REPORT DOES SO SOLELY IN RELIANCE ON THE READER'S OWN JUDGMENT. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE PERFORMANCE.