

# **DataLend Daily Equity Market Update**

06 December 2024

#### **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	41.54	43.01	-3.41	+0.57	-24.09
Americas	37.93	39.26	-3.39	+1.03	-25.76
EMEA	3.69	3.82	-3.29	-7.56	-7.52
Asia	7.86	8.05	-2.38	+2.73	-10.16

### Fees (bps)

The average fee paid to lenders by borrowers

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	54.49	54.67	-0.33	+0.67	-12.13
Americas	45.48	45.91	-0.93	-0.12	-17.71
EMEA	39.50	38.25	+3.27	+5.19	+2.66
Asia	104.13	104.21	-0.07	-0.62	-5.90

### Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,094,617,416,698	1,098,747,742,133	-0.38	-0.69	+2.18
Americas	760,522,308,079	765,890,159,926	-0.70	-0.97	+3.42
EMEA	150,611,651,128	148,241,750,130	+1.60	-1.99	-4.50
Asia	183,483,457,492	184,615,832,077	-0.61	+1.62	+2.98

# **Sector Analysis**

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Communication Services	65,117,348,387	62,023,264,614	+4.99	+6.06	+18.93
Consumer Discretionary	139,610,276,444	138,331,958,466	+0.92	+3.03	+5.25
Financials	153,020,386,477	151,815,035,236	+0.79	-5.68	-4.55
Consumer Staples	56,430,215,993	56,086,432,359	+0.61	-0.58	+12.37
Real Estate	38,338,008,968	38,228,551,067	+0.29	-6.34	+1.12
Energy	73,281,368,171	73,271,417,681	+0.01	-1.96	+4.68
Industrials	144,023,399,907	144,165,857,124	-0.10	+0.36	+1.72
Information Technology	165,163,325,548	165,763,131,869	-0.36	+6.81	+12.94
Utilities	34,361,165,225	34,686,895,724	-0.94	-7.68	+1.05
Health Care	91,082,222,761	93,107,405,019	-2.18	-3.11	-6.59
Materials	56,660,112,540	58,563,121,744	-3.25	-6.17	-8.18

### **Utilization (%)**

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

	<b>Current Value</b>	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.50	3.51	-0.01	-0.07	+0.01
Americas	3.06	3.07	-0.02	-0.06	+0.03
EMEA	4.34	4.30	+0.05	-0.20	-0.23
Asia	6.19	6.21	-0.02	+0.01	+0.19

# Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	31,309,426,117,966	31,334,708,067,456	-0.08	+1.28	+1.86
Americas	24,875,371,155,415	24,911,164,881,253	-0.14	+1.10	+2.30
EMEA	3,468,063,043,311	3,450,282,782,875	+0.52	+2.46	+0.56
Asia	2,965,991,919,240	2,973,260,403,327	-0.24	+1.44	-0.18

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