

DataLend Daily Equity Market Update

12 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 | 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 |
| | | | | | |

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 |

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 |

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 |

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 |

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