

DataLend Daily Equity Market Update

01 January 2025

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	36.59	39.09	-6.39	+10.56	-12.25
Americas	34.18	36.82	-7.17	+13.00	-9.77
EMEA	3.20	3.21	-0.31	-3.63	-16.71
Asia	7.91	7.88	+0.42	-4.22	+0.35

Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
56.63	57.21	-1.01	+6.61	+4.22
47.54	48.58	-2.14	+11.05	+4.88
39.42	39.47	-0.12	+2.66	+2.33
105.04	105.12	-0.07	-0.36	+0.99
	56.63 47.54 39.42	56.63 57.21 47.54 48.58 39.42 39.47	56.63 57.21 -1.01 47.54 48.58 -2.14 39.42 39.47 -0.12	56.63 57.21 -1.01 +6.61 47.54 48.58 -2.14 +11.05 39.42 39.47 -0.12 +2.66

Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,070,437,775,053	1,085,513,593,027	-1.39	-2.89	-1.39
Americas	740,271,765,640	756,337,686,565	-2.12	-3.39	-1.87
EMEA	141,050,509,423	140,840,003,556	+0.15	-2.36	-4.32
Asia	189,115,499,991	188,335,902,906	+0.41	-1.32	+2.91

Sector Analysis

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Consumer Staples	63,541,251,504	63,742,039,071	-0.32	-4.30	+13.58
Energy	69,227,955,832	69,573,072,578	-0.50	+1.08	-4.80
Financials	150,866,259,361	151,949,911,630	-0.71	-3.29	-1.57
Materials	54,005,106,453	54,568,747,716	-1.03	-0.72	-7.25
Real Estate	40,062,230,111	40,494,775,813	-1.07	+6.93	+4.53
Industrials	140,234,052,284	141,859,292,882	-1.15	-1.91	-1.82
Utilities	35,587,517,695	36,008,623,354	-1.17	+6.83	+3.88
Consumer Discretionary	133,800,129,075	135,773,289,534	-1.45	-4.06	-2.77
Communication Services	54,257,746,845	55,195,865,285	-1.70	-5.49	-10.81
Health Care	90,176,993,031	91,848,474,282	-1.82	-3.05	-2.56
Information Technology	163,549,585,233	167,431,549,631	-2.32	-5.83	+2.04

Utilization (%)

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.54	3.58	-0.05	-0.08	+0.06
Americas	3.08	3.14	-0.06	-0.08	+0.03
EMEA	4.26	4.26	+0.00	-0.11	-0.04
Asia	6.53	6.51	+0.02	-0.13	+0.36

Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	30,255,692,465,762	30,283,034,443,470	-0.09	-0.73	-3.00
Americas	24,049,945,645,181	24,082,199,410,532	-0.13	-1.02	-2.96
EMEA	3,310,560,945,823	3,308,468,769,095	+0.06	+0.16	-3.42
Asia	2,895,185,874,757	2,892,366,263,842	+0.10	+0.69	-2.83

THE INFORMATION CONTAINED HEERIN IS PROPRIETARY TO DATALENO, AND SELECT THIRD PARTIES, MAY NOT BE COPEGO OR DISTRIBUTED WITHOUT THE EXPRESS CONSISTI OF DATALENO, SHALL NOT CONSTITUTE INVESTMENT ADMIC BY DATALENO, OR ANY REPRESENTATIVE THEREOF, IS NOT WARRANTED TO BE ACCURATED AS DATALEND MANY FOR PROPERTY OF THE PROPRIET OF THE PROPERTY OF THE PROPERTY OF THE PROPRIET OF THE PROPRIET OF THE PROPERTY OF THE PROPERTY OF THE PROPERTY OF THE PROPRIET OF THE PROPERTY OF THE PROP