

# **DataLend Daily Equity Market Update**

06 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	35.92	40.34	-10.95	-3.04	-16.30
Americas	33.30	35.20	-5.40	-3.76	-14.64
EMEA	3.10	5.88	-47.28	-4.06	-9.50
Asia	8.08	7.67	+5.33	+2.76	-0.84

#### Fees (bps)

The average fee paid to lenders by borrowers

Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
54.88	56.28	-2.48	-2.16	-1.31
45.37	46.53	-2.51	-3.21	-2.53
38.62	44.14	-12.50	-1.57	-4.04
105.97	103.18	+2.70	+0.50	+0.78
	54.88 45.37 38.62	54.88 56.28   45.37 46.53   38.62 44.14	54.88 56.28 -2.48   45.37 46.53 -2.51   38.62 44.14 -12.50	54.88 56.28 -2.48 -2.16   45.37 46.53 -2.51 -3.21   38.62 44.14 -12.50 -1.57

#### Loan Values (USD)

The total notional value of securities being borrowed

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	1,069,589,488,286	1,078,593,630,503	-0.83	-0.92	-2.64
Americas	743,599,197,196	739,441,633,133	+0.56	-0.84	-2.60
EMEA	142,213,616,126	147,357,000,536	-3.49	+0.70	-4.65
Asia	183,776,674,965	191,794,996,834	-4.18	-2.46	-1.17

## **Sector Analysis**

Loan Values across each sector

Sector	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Financials	153,112,401,118	151,326,789,888	+1.18	+0.91	+0.34
Information Technology	166,829,205,886	165,674,469,778	+0.70	-0.26	-0.56
Industrials	139,412,903,666	138,673,801,248	+0.53	-0.65	-2.61
Energy	67,981,779,435	68,088,216,884	-0.16	+0.19	-8.37
Communication Services	55,489,613,686	55,873,230,860	-0.69	+0.38	-14.95
Consumer Discretionary	133,668,211,132	134,807,821,095	-0.85	-1.52	-5.16
Materials	52,883,139,669	53,425,549,905	-1.02	-1.41	-6.21
Health Care	90,524,649,107	91,526,965,815	-1.10	-1.12	-1.53
Real Estate	35,554,415,827	36,767,533,092	-3.30	-8.08	-6.29
Consumer Staples	61,916,673,947	65,401,011,637	-5.33	-2.78	+10.78
Utilities	33,095,674,772	39,332,708,931	-15.86	-4.71	-3.14

#### **Utilization (%)**

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

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	3.49	3.56	-0.06	-0.05	-0.01
Americas	3.05	3.07	-0.02	-0.04	-0.02
EMEA	4.25	4.42	-0.17	+0.02	-0.04
Asia	6.36	6.63	-0.26	-0.14	+0.12

### Lendable Values (USD)

The total lendable supply of securities available for borrowing

	Current Value	Previous Value	DoD (%)	WoW (%)	MoM (%)
Global	30,617,067,431,403	30,321,038,313,671	+0.98	+0.38	-2.37
Americas	24,383,113,031,205	24,092,472,618,623	+1.21	+0.47	-2.10
EMEA	3,346,153,787,897	3,334,505,779,902	+0.35	+0.26	-3.74
Asia	2,887,800,612,301	2,894,059,915,147	-0.22	-0.26	-3.09

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