DataLend Daily Equity Market Update

DATALEND

09 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 | 26.95 | 33.39 | -19.28 | -27.04 | -34.22 |
| Americas | 23.68 | 30.43 | -22.18 | -30.15 | -37.48 |
| EMEA | 3.06 | 3.05 | +0.12 | -6.67 | -15.08 |
| Asia | 8.25 | 8.17 | +1.01 | -4.84 | +5.01 |

Fees (bps)

The average fee paid to lenders by borrowers

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 51.23 | 53.68 | -4.57 | -7.81 | -8.05 |
| Americas | 40.31 | 43.74 | -7.85 | -11.93 | -12.01 |
| EMEA | 37.71 | 37.65 | +0.15 | -6.70 | -13.98 |
| Asia | 108.97 | 108.86 | +0.10 | +3.35 | +3.44 |

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 3.49 | 3.51 | -0.02 | -0.05 | +0.01 |
| Americas | 3.05 | 3.08 | -0.03 | -0.01 | -0.00 |
| EMEA | 4.41 | 4.36 | +0.05 | +0.06 | +0.25 |
| Asia | 6.12 | 6.15 | -0.03 | -0.42 | -0.13 |

Loan Values (USD)

The total notional value of securities being borrowed

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,061,397,732,912 | 1,066,878,110,996 | -0.51 | -0.58 | -2.58 |
| Americas | 739,780,335,779 | 744,135,856,828 | -0.59 | +0.53 | -2.66 |
| EMEA | 147,246,097,904 | 146,204,494,098 | +0.71 | +2.64 | +2.63 |
| Asia | 174,371,299,230 | 176,537,760,070 | -1.23 | -7.36 | -6.25 |

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global | 30,423,358,171,922 | 30,394,072,502,000 | +0.10 | +0.77 | -2.83 |
| Americas | 24,231,252,891,353 | 24,166,496,233,338 | +0.27 | +0.92 | -2.61 |
| EMEA | 3,340,700,003,419 | 3,355,704,049,636 | -0.45 | +1.25 | -3.18 |
| Asia | 2,851,405,277,151 | 2,871,872,219,026 | -0.71 | -1.02 | -4.29 |

Sector Analysis

Loan Values across each sector

| Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|-----------------|---|---|---|--|
| 153,852,284,945 | 152,594,451,790 | +0.82 | +1.54 | +3.00 |
| 93,093,764,835 | 92,828,828,913 | +0.29 | +3.19 | +1.87 |
| 32,210,496,959 | 32,172,548,273 | +0.12 | -11.21 | -2.73 |
| 67,251,851,281 | 67,207,142,738 | +0.07 | -0.18 | -17.76 |
| 52,795,872,223 | 52,834,627,343 | -0.07 | -0.50 | -5.16 |
| 55,818,841,236 | 55,865,397,878 | -0.08 | +1.73 | -5.55 |
| 132,951,676,493 | 133,389,302,102 | -0.33 | -0.64 | -7.27 |
| 34,339,891,061 | 34,579,399,053 | -0.69 | -8.09 | -8.38 |
| 137,781,911,327 | 139,338,455,099 | -1.12 | -0.37 | -3.19 |
| 59,348,744,290 | 60,622,497,680 | -2.10 | -7.09 | +5.28 |
| 161,735,747,350 | 165,942,724,937 | -2.54 | -1.29 | -0.64 |
| | 153,852,284,945 93,093,764,835 32,210,496,959 67,251,851,281 52,795,872,223 55,818,841,236 132,951,676,493 34,339,891,061 137,781,911,327 59,348,744,290 | 153,852,284,945 152,594,451,790 93,093,764,835 92,828,828,913 32,210,496,959 32,172,548,273 67,251,851,281 67,207,142,738 52,795,872,223 52,834,627,343 55,818,841,236 55,865,397,878 132,951,676,493 133,389,302,102 34,339,891,061 34,579,399,053 137,781,911,327 139,338,455,099 59,348,744,290 60,622,497,680 | 153,852,284,945 152,594,451,790 +0.82 93,093,764,835 92,828,828,913 +0.29 32,210,496,959 32,172,548,273 +0.12 67,251,851,281 67,207,142,738 +0.07 52,795,872,223 52,834,627,343 -0.07 55,818,841,236 55,865,397,878 -0.08 132,951,676,493 133,389,302,102 -0.33 34,339,891,061 34,579,399,053 -0.69 137,781,911,327 139,338,455,099 -1.12 59,348,744,290 60,622,497,680 -2.10 | 153,852,284,945 152,594,451,790 +0.82 +1.54 93,093,764,835 92,828,828,913 +0.29 +3.19 32,210,496,959 32,172,548,273 +0.12 -11.21 67,251,851,281 67,207,142,738 +0.07 -0.18 52,795,872,223 52,834,627,343 -0.07 -0.50 55,818,841,236 55,865,397,878 -0.08 +1.73 132,951,676,493 133,389,302,102 -0.33 -0.64 34,339,891,061 34,579,399,053 -0.69 -8.09 137,781,911,327 139,338,455,099 -1.12 -0.37 59,348,744,290 60,622,497,680 -2.10 -7.09 |

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