

DataLend Daily Equity Market Update

06 June 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 | 50.47 | 49.50 | +1.98 | +5.07 | -10.28 |
| Americas | 46.42 | 45.83 | +1.30 | +5.05 | -11.72 |
| EMEA | 5.92 | 5.67 | +4.48 | -13.59 | -8.02 |
| Asia | 9.72 | 9.12 | +6.49 | +1.64 | +16.83 |

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 65.50 | 60.89 | +7.57 | +7.75 | +7.85 |
| Americas | 56.68 | 52.98 | +6.99 | +10.31 | +2.48 |
| EMEA | 54.00 | 41.71 | +29.45 | +22.77 | +37.37 |
| Asia | 112.59 | 111.57 | +0.92 | -2.83 | +3.58 |
| | | | | | |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,119,196,551,041 | 1,096,085,135,121 | +2.11 | +2.45 | +1.57 |
| Americas | 733,192,943,195 | 710,533,384,465 | +3.19 | +3.15 | +3.19 |
| EMEA | 199,921,487,178 | 199,297,423,528 | +0.31 | +0.24 | -7.02 |
| Asia | 186,082,120,667 | 186,254,327,127 | -0.09 | +2.15 | +5.54 |

Sector Analysis

Loan Values across each sector

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Utilities | 41,858,053,887 | 38,915,839,809 | +7.56 | +18.07 | +23.00 |
| Information Technology | 146,291,865,118 | 140,444,068,196 | +4.16 | +5.39 | +12.97 |
| Communication Services | 56,813,986,178 | 55,122,365,467 | +3.07 | +7.12 | +13.58 |
| Health Care | 93,329,329,471 | 90,742,678,701 | +2.85 | +5.67 | -3.45 |
| Energy | 71,562,485,918 | 69,920,444,936 | +2.35 | +2.84 | +0.36 |
| Consumer Staples | 59,875,594,219 | 58,513,077,856 | +2.33 | +12.76 | +12.84 |
| Consumer Discretionary | 138,104,413,495 | 135,250,550,616 | +2.11 | +3.15 | +1.96 |
| Industrials | 149,552,798,758 | 147,255,629,929 | +1.56 | +2.80 | +5.24 |
| Financials | 177,813,352,789 | 176,592,671,073 | +0.69 | -2.88 | -11.59 |
| Real Estate | 38,023,355,009 | 37,857,269,669 | +0.44 | -1.85 | -9.74 |
| Materials | 66,302,931,925 | 66,432,336,592 | -0.19 | -10.16 | -3.10 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|----------------------|----------------|---------|---------|---------|
| Global | 4.01 | 3.97 | +0.04 | +0.02 | -0.04 |
| Americas | 3.42 | 3.35 | +0.07 | +0.04 | +0.03 |
| EMEA | 5.62 | 5.64 | -0.02 | -0.08 | -0.73 |
| Asia | 6.49 | 6.54 | -0.05 | +0.00 | +0.27 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global | 27,880,192,289,765 | 27,606,038,259,903 | +0.99 | +1.84 | +2.51 |
| Americas | 21,457,645,321,170 | 21,226,967,264,943 | +1.09 | +1.81 | +2.29 |
| EMEA | 3,556,247,268,446 | 3,530,758,124,184 | +0.72 | +1.76 | +4.97 |
| Asia | 2,866,299,700,148 | 2,848,312,870,776 | +0.63 | +2.12 | +1.18 |

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