

DataLend Daily Equity Market Update

20 July 2022

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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 | 113.78 | 114.77 | -0.86 | +8.71 | +28.37 |
| Americas | 108.94 | 109.91 | -0.88 | +7.96 | +28.69 |
| EMEA | 9.41 | 9.34 | +0.81 | +5.77 | -0.83 |
| Asia | 10.00 | 10.08 | -0.80 | +4.49 | +17.48 |

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 84.08 | 85.20 | -1.31 | +2.58 | +13.59 |
| Americas | 92.69 | 94.20 | -1.61 | +3.03 | +16.89 |
| EMEA | 43.00 | 43.30 | -0.69 | +2.91 | +5.56 |
| Asia | 101.67 | 102.95 | -1.24 | +1.16 | +1.18 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 6.23 | 6.28 | -0.05 | -0.06 | -0.56 |
| Americas | 5.80 | 5.85 | -0.04 | -0.04 | -0.39 |
| EMEA | 7.58 | 7.68 | -0.10 | -0.08 | -1.13 |
| Asia | 6.72 | 6.73 | -0.01 | -0.15 | -0.55 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,044,323,669,250 | 1,032,556,951,729 | +1.14 | +1.29 | -4.38 |
| Americas | 675,437,805,019 | 665,743,848,103 | +1.46 | +1.48 | -0.93 |
| EMEA | 209,731,852,973 | 209,699,256,943 | +0.02 | +1.79 | -13.34 |
| Asia | 159,154,011,258 | 157,113,846,683 | +1.30 | -0.14 | -5.51 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global | 16,773,875,754,245 | 16,452,391,147,160 | +1.95 | +2.24 | +4.19 |
| Americas | 11,638,119,260,125 | 11,386,710,088,366 | +2.21 | +2.13 | +5.75 |
| EMEA | 2,767,699,404,206 | 2,731,989,447,238 | +1.31 | +2.92 | -0.41 |
| Asia | 2,368,057,089,914 | 2,333,691,611,555 | +1.47 | +2.02 | +2.27 |

Sector Analysis

Loan Values across each sector

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Information Technology | 187,611,109,956 | 183,130,265,764 | +2.45 | +4.12 | +2.41 |
| Real Estate | 42,767,683,367 | 41,897,131,053 | +2.08 | +2.87 | -6.35 |
| Communication Services | 63,721,310,379 | 62,432,725,191 | +2.06 | +0.69 | -9.89 |
| Health Care | 97,847,327,196 | 95,933,218,082 | +2.00 | +0.69 | +4.32 |
| Industrials | 125,977,371,702 | 123,980,400,683 | +1.61 | +2.67 | -2.61 |
| Materials | 58,743,737,261 | 57,883,326,903 | +1.49 | +1.67 | -7.81 |
| Financials | 105,257,052,788 | 103,889,790,942 | +1.32 | -2.17 | -7.73 |
| Consumer Discretionary | 150,192,235,729 | 148,850,516,880 | +0.90 | +1.77 | -4.46 |
| Energy | 56,893,715,766 | 56,858,297,423 | +0.06 | -0.87 | -17.03 |
| Utilities | 31,669,780,193 | 31,778,876,258 | -0.34 | -1.00 | -4.91 |
| Consumer Staples | 54,015,470,704 | 55,387,459,982 | -2.48 | -1.89 | -3.67 |