

DataLend Daily Equity Market Update

28 June 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 | 90.88 | 90.88 | -0.00 | +8.12 | +30.38 |
| Americas | 86.27 | 86.53 | -0.29 | +8.13 | +28.56 |
| EMEA | 9.45 | 9.32 | +1.41 | +0.69 | +29.94 |
| Asia | 10.13 | 10.12 | +0.13 | +15.14 | -3.53 |

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 77.84 | 74.95 | +3.85 | +7.24 | +15.58 |
| Americas | 84.03 | 79.65 | +5.50 | +9.01 | +24.73 |
| EMEA | 41.16 | 40.92 | +0.58 | -0.06 | -4.93 |
| Asia | 102.21 | 102.04 | +0.17 | +2.54 | -4.31 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 6.49 | 6.54 | -0.05 | -0.31 | +0.00 |
| Americas | 5.90 | 5.94 | -0.04 | -0.26 | +0.25 |
| EMEA | 8.22 | 8.35 | -0.14 | -0.61 | -1.12 |
| Asia | 7.30 | 7.33 | -0.03 | -0.03 | +0.28 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,090,703,008,645 | 1,098,443,517,310 | -0.70 | +0.70 | -5.57 |
| Americas | 683,057,946,334 | 688,930,125,883 | -0.85 | +2.44 | -0.80 |
| EMEA | 232,022,945,420 | 234,451,750,452 | -1.04 | -4.98 | -20.01 |
| Asia | 175,622,116,891 | 175,061,640,975 | +0.32 | +2.03 | -0.43 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global | 16,805,236,010,011 | 16,790,119,375,883 | +0.09 | +5.46 | -5.63 |
| Americas | 11,576,618,656,191 | 11,595,634,368,336 | -0.16 | +7.01 | -5.04 |
| EMEA | 2,823,934,979,823 | 2,806,866,939,240 | +0.61 | +2.02 | -9.07 |
| Asia | 2,404,682,373,997 | 2,387,618,068,306 | +0.71 | +2.40 | -4.22 |

Sector Analysis

Loan Values across each sector

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Energy | 66,386,944,881 | 63,051,945,568 | +5.29 | -3.85 | -0.98 |
| Materials | 64,958,246,868 | 63,235,812,158 | +2.72 | -0.59 | -13.51 |
| Real Estate | 47,243,412,911 | 46,486,660,879 | +1.63 | +8.63 | -2.26 |
| Utilities | 33,036,944,453 | 32,906,740,995 | +0.40 | +2.85 | -10.20 |
| Consumer Staples | 57,640,877,439 | 57,799,549,881 | -0.27 | +2.75 | -6.52 |
| Financials | 113,975,197,385 | 115,344,483,035 | -1.19 | -0.09 | -13.66 |
| Industrials | 128,038,895,005 | 129,760,256,508 | -1.33 | -0.91 | -4.67 |
| Information Technology | 187,407,601,696 | 190,446,194,553 | -1.60 | +5.13 | -1.38 |
| Consumer Discretionary | 154,859,497,115 | 157,709,874,052 | -1.81 | -0.54 | -4.04 |
| Communication Services | 69,216,721,483 | 70,727,664,768 | -2.14 | -1.21 | -4.51 |
| Health Care | 95,159,346,310 | 97,471,541,328 | -2.37 | +1.12 | -4.54 |