

DataLend Daily Equity Market Update

29 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 | 94.85 | 90.88 | +4.37 | +7.00 | +30.92 |
| Americas | 90.44 | 86.27 | +4.82 | +6.83 | +30.77 |
| EMEA | 9.27 | 9.45 | -1.93 | -2.35 | +19.58 |
| Asia | 10.23 | 10.13 | +1.03 | +20.23 | -1.65 |

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 79.54 | 77.84 | +2.19 | +7.46 | +18.14 |
| Americas | 86.39 | 84.03 | +2.80 | +8.95 | +25.81 |
| EMEA | 41.19 | 41.16 | +0.06 | +1.11 | -0.61 |
| Asia | 103.29 | 102.21 | +1.05 | +2.79 | -1.54 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 6.46 | 6.49 | -0.03 | -0.32 | -0.01 |
| Americas | 5.91 | 5.90 | +0.01 | -0.28 | +0.29 |
| EMEA | 8.07 | 8.22 | -0.15 | -0.64 | -1.38 |
| Asia | 7.22 | 7.30 | -0.08 | -0.05 | +0.24 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,074,071,511,820 | 1,090,703,008,645 | -1.52 | -1.66 | -6.19 |
| Americas | 675,642,991,389 | 683,057,946,334 | -1.09 | -0.90 | -0.60 |
| EMEA | 226,825,060,735 | 232,022,945,420 | -2.24 | -6.28 | -21.73 |
| Asia | 171,603,459,696 | 175,622,116,891 | -2.29 | +1.88 | -2.20 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global | 16,617,963,016,398 | 16,805,236,010,011 | -1.11 | +3.22 | -6.01 |
| Americas | 11,431,280,400,897 | 11,576,619,560,637 | -1.26 | +3.87 | -5.53 |
| EMEA | 2,811,085,987,134 | 2,823,934,075,377 | -0.45 | +1.15 | -8.35 |
| Asia | 2,375,596,628,368 | 2,404,682,373,997 | -1.21 | +2.59 | -5.43 |

Sector Analysis

Loan Values across each sector

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Energy | 68,540,450,110 | 66,386,944,881 | +3.24 | -1.08 | +1.99 |
| Utilities | 34,003,736,682 | 33,036,944,453 | +2.93 | +4.35 | -13.48 |
| Real Estate | 48,230,597,096 | 47,243,412,911 | +2.09 | +5.61 | +7.12 |
| Materials | 65,746,282,016 | 64,958,246,868 | +1.21 | +3.18 | -10.37 |
| Financials | 112,361,812,702 | 113,975,197,385 | -1.42 | -1.50 | -15.10 |
| Consumer Staples | 56,664,026,468 | 57,640,877,439 | -1.69 | +1.05 | -7.25 |
| Industrials | 125,234,256,710 | 128,038,895,005 | -2.19 | -3.19 | -5.73 |
| Health Care | 92,847,345,949 | 95,159,347,166 | -2.43 | -1.01 | -4.54 |
| Information Technology | 181,882,497,408 | 187,407,601,696 | -2.95 | -0.71 | -3.60 |
| Communication Services | 67,171,534,853 | 69,216,721,483 | -2.95 | -4.85 | -8.22 |
| Consumer Discretionary | 149,782,564,058 | 154,859,497,115 | -3.28 | -4.80 | -5.79 |