

DataLend Daily Equity Market Update

20 June 2023

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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 | 72.95 | 70.80 | +3.03 | +8.55 | -5.41 |
| Americas | 66.58 | 64.37 | +3.45 | +7.53 | -6.95 |
| EMEA | 6.17 | 6.37 | -3.14 | +11.43 | -2.03 |
| Asia | 10.58 | 10.75 | -1.65 | +8.95 | -6.50 |

Fees (bps)

The average fee paid to lenders by borrowers

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 68.61 | 66.81 | +2.69 | +4.40 | -12.47 |
| Americas | 66.05 | 64.18 | +2.91 | +4.38 | -4.00 |
| EMEA | 45.30 | 44.83 | +1.06 | +6.29 | -50.44 |
| Asia | 99.85 | 95.89 | +4.14 | +4.46 | +3.18 |

Utilization (%)

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

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|---------------|----------------|---------|---------|---------|
| Global | 4.51 | 4.60 | -0.09 | -0.04 | -0.32 |
| Americas | 3.87 | 3.91 | -0.04 | +0.00 | -0.13 |
| EMEA | 5.75 | 5.86 | -0.11 | -0.12 | -1.60 |
| Asia | 7.15 | 7.53 | -0.38 | -0.21 | +0.06 |

Loan Values (USD)

The total notional value of securities being borrowed

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|-------------------|-------------------|---------|---------|---------|
| Global | 1,064,730,572,666 | 1,091,043,346,712 | -2.41 | +0.03 | -3.77 |
| Americas | 684,685,892,907 | 693,805,879,224 | -1.31 | +0.95 | +0.45 |
| EMEA | 185,511,669,787 | 190,466,007,376 | -2.60 | -0.54 | -21.86 |
| Asia | 194,533,009,972 | 206,771,460,112 | -5.92 | -2.56 | +3.77 |

Lendable Values (USD)

The total lendable supply of securities available for borrowing

| | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|----------|--------------------|--------------------|---------|---------|---------|
| Global | 23,632,417,556,218 | 23,733,193,131,816 | -0.42 | +0.96 | +3.15 |
| Americas | 17,685,658,090,794 | 17,734,374,617,803 | -0.27 | +0.94 | +3.81 |
| EMEA | 3,225,496,737,817 | 3,252,125,330,580 | -0.82 | +1.58 | -0.14 |
| Asia | 2,721,262,727,607 | 2,746,693,183,433 | -0.93 | +0.32 | +2.91 |

Sector Analysis

Loan Values across each sector

| Sector | Current Value | Previous Value | DoD (%) | WoW (%) | MoM (%) |
|------------------------|-----------------|-----------------|---------|---------|---------|
| Health Care | 88,916,245,362 | 89,849,514,084 | -1.04 | -0.69 | -11.05 |
| Information Technology | 138,712,433,096 | 140,593,891,267 | -1.34 | +1.10 | +9.72 |
| Utilities | 25,876,335,837 | 26,227,990,870 | -1.34 | +2.04 | -4.81 |
| Communication Services | 55,934,088,342 | 57,052,263,709 | -1.96 | -2.86 | -7.34 |
| Financials | 180,458,502,904 | 184,199,991,316 | -2.03 | +0.11 | -12.30 |
| Consumer Discretionary | 144,698,220,828 | 148,504,062,539 | -2.56 | -0.67 | -1.47 |
| Materials | 59,609,529,706 | 61,207,042,023 | -2.61 | +0.25 | -4.83 |
| Industrials | 146,928,240,060 | 150,880,382,019 | -2.62 | -0.42 | -2.02 |
| Consumer Staples | 53,933,509,675 | 56,701,346,286 | -4.88 | -3.01 | -11.68 |
| Real Estate | 44,400,796,036 | 46,849,993,331 | -5.23 | -1.32 | +2.62 |
| Energy | 61,374,564,858 | 66,787,236,579 | -8.10 | -1.67 | +4.90 |