Markit provides the securities lending return made from 540 securities in the index and 1584 are currently on loan. Returns from securities lending relative to lendable value from only those lender funds with active loans in respective market areas that are part of the index. Funds are classified as active on a daily basis for individual market areas. This metric is used in the report unless stated otherwise.

SL Returns to Lendable : Jan 20 to Dec 20

SL Revenue Contribution by Fee Categories

Top Sectors & Countries by SL Revenue and SL Return to Lendable for Dec 2020

Notes

SL Return to Lendable_Low

SL Return to Lendable_Mid

SL Return to Lendable_High

Indexed Short Interest

Fee Classification

Returns from securities lending relative to lendable value from all the lender funds who are part of the IHS Markit Securities Finance group. Returns from securities lending relative to lendable value from only those lender funds with active loans in respective market areas that are part of the index. Funds are classified as active on a daily basis for individual market areas. This metric is used in the report unless stated otherwise.