Securities Lending Returns in MSCI AC Asia Pacific Ex Japan

The MSCI AC Asia Pacific Ex Japan Index measures the performance of the large and mid cap segments across 4 of the 5 developed markets countries (Ex Japan) and 9 emerging markets countries in Asia Pacific. The index covers approximately 80% of the free float-adjusted market capitalization in each country. IHS Markit provides the securities lending return made from securities in the index since 2015 and further provides a break down by fee categories, top sectors & countries as well as the level of short interest in the index.

There are currently 580 securities on loan out of the 1241 securities in the index.

Indexed Short Interest

SL Return to Lendable: Feb 20 to Jan 21

SL Revenue Contribution by Fee Categories

Top Sectors & Countries by SL Revenue and SL Return to Lendable for Jan 2021

Notes:

SL Return to Lendable

SL Return to Lendable_Low

SL Return to Lendable_Mid

SL Return to Lendable_High

Indexed Short Interest

Country Classification

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 within the index.

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Indexed Short Interest tracks the daily change in short interest relative to market capitalization calculated for the MSCI index with an index base date of 1st Jan 2015 where the index is set to a base value of 100.

Country classification for common equity securities done by IHS Markit Securities Finance is based on the country in which the security is traded with the exception of depositary receipts which are based upon the country of domicile.

Securities with value weighted average securities lending fee of <= 35 bps are classified as GC, > 35 bps & <= 150 bps are classified as Warm and > 150 bps are classified as Special. This fee classification is done on a daily basis.

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