Securities Lending Returns in MSCI World

The MSCI World index is a broad global equity index that represents large and mid-cap equity performance across 23 developed markets countries. It covers approximately 85% of the free float-adjusted market capitalization in each country and MSCI World index does not offer exposure to emerging markets. Securities Finance 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 constituents.

There are currently 1480 securities in the index and 1479 of them are currently on loan.

SL Revenue Contribution by Fee Categories

Top Sectors & Countries by SL Revenue and SL Return to Lendable for Jan 2024

Notes:
- SL Return to Lendable, Low
- SL Return to Lendable, Mid
- SL Return to Lendable, High
- Indexed Short Interest

Return to Securities lending relative to lendable value from all the lender funds who are part of the Securities Finance group

Return to 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 on a daily basis for individual market areas within the index.

Return to Securities lending relative to lendable value from only those lender funds with the highest loan value that represent 80% of the cumulative loan value in respective market areas. Returns are calculated on a daily basis for individual market areas within the index.

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. Funds are classified on a daily basis for individual market areas within the index.

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.