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. The index is set to a base value of 100 on 1 Jan 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 440 securities on loan out of the 442 securities in the index.

SL Returns to Lendable (bps) : Quarterly Comparison

SL Returns to Lendable : Oct 18 to Sep 19

SL Revenue Contribution by Fee Categories

Top Sectors & Countries by SL Revenue and SL Return to Lendable for Sep 2019

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 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.

Returns from securities lending relative to lendable value from only those lender funds who are part of the IHS Markit Securities Finance group.

Returns from securities lending relative to lendable value from all the lender funds who are part of the IHS Markit Securities Finance group.

Indexed Short Interest tracks the daily change in short interest relative to market capitalisation 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.

Security with value weighted average securities lending fee of <= 25 bps are classified as GC, > 25 bps & <= 150 bps are classified as Warm and > 150 bps are classified as Special. This fee classification is done on a daily basis.

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 the highest loan value that represent 80% of the cumulative loan value in respective market areas that are part of the index. Funds are classified on a daily basis for individual market areas within the index.

Indexed Short Interest tracks the daily change in short interest relative to market capitalisation 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.