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 market 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. 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 its level of short interest in the index constituents. There are currently 1562 securities in the index and 1561 are currently on loan.

SL Returns to Lendable (bps) : Quarterly Comparison

End of Year Levels

Indexed Short Interest

SL Return to Lendable (bps) : Quarterly Comparison

Annual Contribution by Fee Categories: Jun 20 to May 21

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

Top 3 Sectors by SL Return to Lendable

Top 3 Countries by SL Return to Lendable

Notes

SL Return to Lendable, Low
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.

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

SL Return to Lendable, High
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
This fee classification tracks 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.

Fee Classification

Markit provides the securities lending return made from

The MSCI World index is set to a base value of 100 as of 31st May 2021.