Securities Lending Returns in MSCI USA

The MSCI USA Index measures the performance of the large and mid cap segments of the S&P Global Market Intelligence.

SL Returns to Lendable (bps) : Quarterly Comparison

SL Returns to Lendable : Aug 21 to Jul 22

SL Revenue Contribution by Fee Categories

Indexed Short Interest

Top Sectors by SL Revenue and SL Return to Lendable for Jul 2022

Top 3 Sectors by SL Return to Lendable

Notes

SL Return to Lendable, Low

SL Return to Lendable, Mid

SL Return to Lendable, High

Indexed Short Interest

Fee Classification

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 MSCI USA Index is set to a base value of 100 index is set to a base value of 100

SL Return to Lendable_Low (bps)

SL Return to Lendable_Mid (bps)

SL Return to Lendable_High (bps)

End of Year Levels

YTD change

As of 31st Jul 2022

Indexed Short Interest

SL Return to Lendable : Mar 21 to Feb 22

SL Returns to Lendable (bps) : Quarterly Comparison

SL Revenue Contribution by Fee Categories

Period

SL Return to Lendable_Low

SL Return to Lendable_Mid

SL Return to Lendable_High

Period

SL Return to Lendable_Low

SL Return to Lendable_Mid

SL Return to Lendable_High

Annualized

Jan

Feb

Mar

Apr

May

Jun

Jul

Aug

Sep

Oct

Nov

Dec

Full Year

Mar 21 to Jul 22

SL Revenue Contribution

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Top 3 Sectors by SL Return to Lendable

SL Revenue Contribution

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