Securities Lending Returns in iBoxx USD Treasuries Index

IHS Markit’s iBoxx USD Treasuries Index is designed to reflect the performance of the USD denominated investment grade debt issued by the US Government. The index rules aim to offer a broad coverage of the USD bond universe, whilst upholding minimum standards of investability and liquidity. IHS Markit Securities Finance provides the securities lending return made from the bonds in the index since 2015 and further provides a break down by fee categories, ratings & years to maturity as well as the level of Utilization in the index constituents.

There are currently 277 bonds in the index and all of them are out on loan.

SL Returns to Lendable (bps) : Quarterly Comparison

Indexed Utilization

End of Year Utilisation Levels

YOY change

Index base date : 1st Jan 2015

*As of 31st Oct 2022

SL Revenue Contribution by Fee Categories

Annual Contribution by Fee Categories: Nov 21 to Oct 22

SL Revenue and SL Return to Lendable by Years to Maturity and Ratings for Oct 2022

Notes

- SL Return to Lendable_Low
- SL Return to Lendable_Mid
- SL Return to Lendable_High
- Indexed Utilization
- Fee Classification

Returns from securities lending relative to lendable value from the bonds in the index since 2015 and further provides a break down by fee categories, ratings & years to maturity as well as the level of Utilization in the index constituents.

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