

Canada snapshot



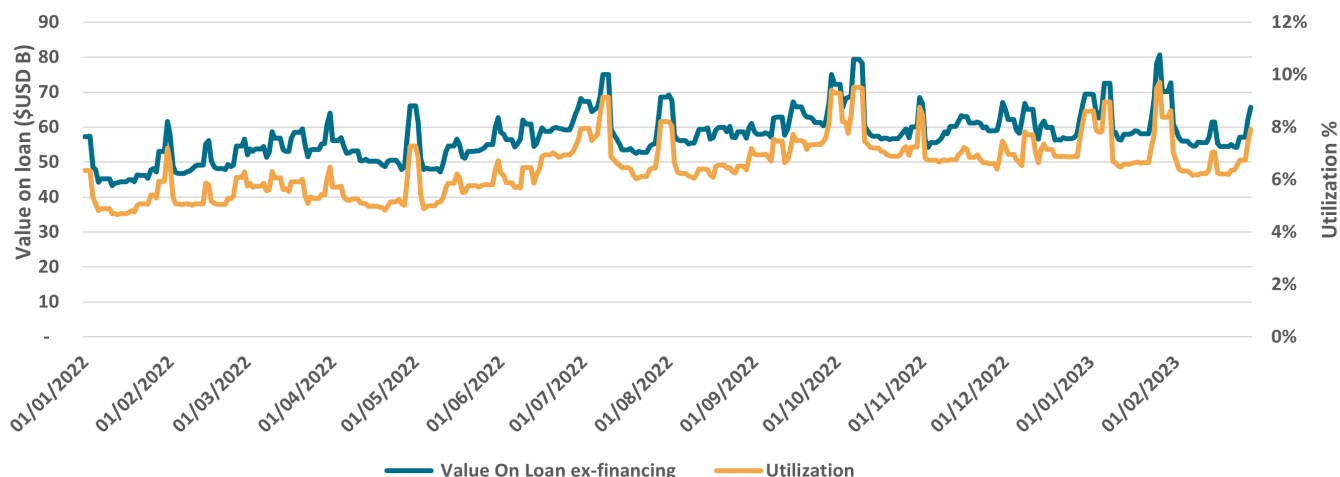
March 2023

North American Securities Finance Snapshot - Feb 2023

Asset Class	Feb Revenue (\$M)	Rev YoY %Chg	Rev YTD	Avg Balances (\$B)	Bal YoY %Chg	Avg Fee	Fee YoY %Chg	Avg Utilization	Util YoY %Chg
All Securities	\$1,054	28%	\$2,171	\$2,562	-11%	0.54%	44%	6.2%	-3%
All Equity	\$808	29%	\$1,635	\$1,229	-6%	0.86%	37%	3.8%	4%
Americas Equity	\$489	60%	\$953	\$666	-1%	0.96%	62%	3.1%	6%
Canada Equity	\$29	27%	\$67	\$57	13%	0.66%	13%	6.5%	21%
CA Equity (TSX60)	\$14	26%	\$36	\$43	30%	0.41%	-1%	6.2%	34%
CA Equity (TSX MidCap)	\$7	80%	\$14	\$11	-20%	0.82%	125%	7.3%	-4%

Note: Includes only transactions with positive fees

Value on loan vs Utilization - Canadian equities



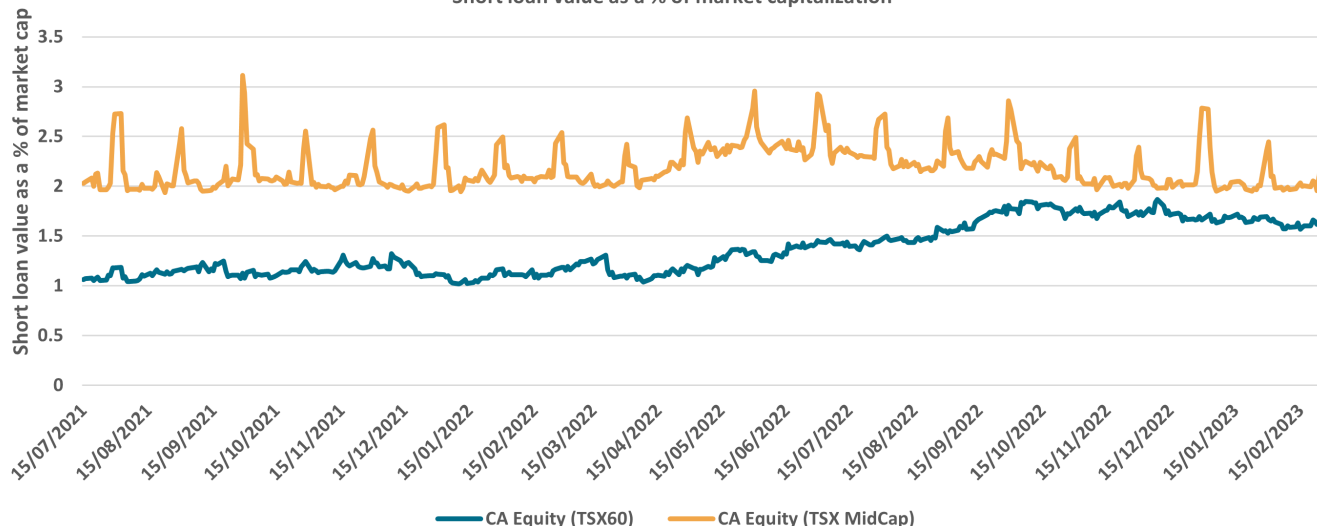
Top 10 revenue generators - Canadian equity YTD 2023

Ticker	Name	SL Revenue (\$M)	Market	Sector	SEDOL
ENB	Enbridge Inc	6.93	CA Equity (TSX60)	North America Energy	2466149
WEED	Canopy Growth Corp	5.76	CA Equity (TSX MidCap)	North America Pharmaceuticals, Biotechnology & Life Sciences	BYTN3W0
BMO	Bank Of Montreal	4.99	CA Equity (TSX60)	North America Banks	2076009
RY	Royal Bank Of Canada	4.28	CA Equity (TSX60)	North America Banks	2754383
TD	Toronto-Dominion Bank	3.77	CA Equity (TSX60)	North America Banks	2897222
FTS	Fortis Inc	2.69	CA Equity (TSX60)	North America Utilities	2347200
MFC	Manulife Financial Corp	2.39	CA Equity (TSX60)	North America Insurance	2492519
HUT	Hut 8 Mining Corp	1.73	CA Equity (Others)	North America Software & Services	BF11385
BNS	Bank Of Nova Scotia	1.67	CA Equity (TSX60)	North America Banks	2076281
TRP	Tc Energy Corp	1.62	CA Equity (TSX60)	North America Energy	BJMY6G0

Source : SPGMI Securities Finance

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Short loan value as a % of market capitalization



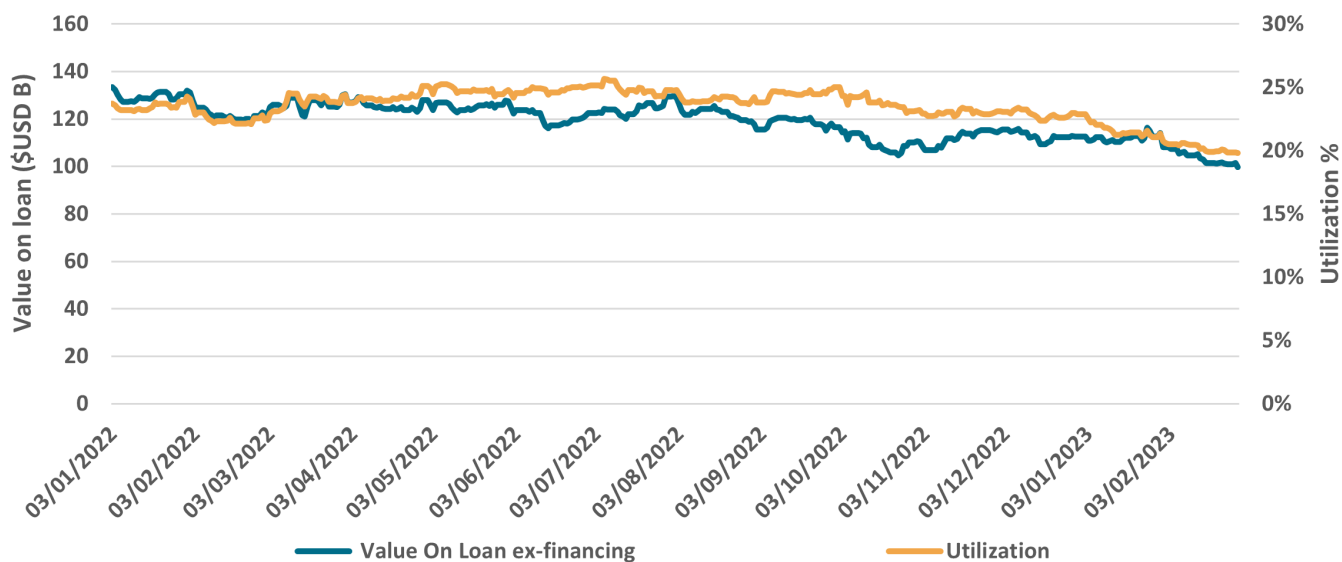
Top 5 revenue generators - Canadian government bonds YTD 2023

Ticker	Name	SL Revenue (\$M)	Market	SEDOL
CAGV	Canada (Government) (1.75% 01-Dec-2053)	0.55	CA Govt Bond (Dom) (Fixed Rate)	BM8B9F6
CAGV	Canada (Government) (2.75% 01-Sep-2027)	0.51	CA Govt Bond (Dom) (Fixed Rate)	BMWWJJ9
CAGV	Canada (Government) (1.5% 01-Jun-2031)	0.40	CA Govt Bond (Dom) (Fixed Rate)	BMDV7H9
CAGV	Canada (Government) (1% 01-Jun-2027)	0.37	CA Govt Bond (Dom) (Fixed Rate)	BD454Q5
CAGV	Canada (Government) (2.25% 01-Jun-2025)	0.33	CA Govt Bond (Dom) (Fixed Rate)	BNM8NP8
CAGV	Canada (Government) (0.5% 01-Sep-2025)	0.32	CA Govt Bond (Dom) (Fixed Rate)	BM97LJ1

Source : SPGMI Securities Finance

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Value on loan vs utilization - Canadian Government Bonds



VWAF ex-financing - Canadian Government Bonds

