FTSE Short and FTSE Leveraged Indices

Changes to the Stock Borrowing Fee, Liquidity Spread and Transaction Costs

17 November 2021

FTSE Russell announces that the monthly update to the Stock Borrowing Fees and Liquidity Spreads are detailed below:

Please note: The monthly update to the liquidity spread (spread over the overnight reference interest rate) will be calculated as the average spread over the five (5) business days prior to the Wednesday following the second (2nd) Friday in the month, based on closing values. The data will be announced two trading days before the implementation date (third Friday). The effective date will remain the close of the third (3rd) Friday of the month and the premise of the spread will remain the difference between a long-term interest rate and an overnight rate swap price.

FTSE_Short_and_FTSE_Leveraged_Indices_November_2021.xlsx

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