



## FTSE Short and FTSE Leveraged Indices

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

15 June 2022

---

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.

Effective from June 15, 2022, Stock Borrowing Fees and Liquidity Spreads associated with the calculation of the FTSE Daily Short Indices and FTSE Daily Leveraged Indices will be distributed as a product file via FTSE Russell FTP. The file will be posted monthly on the Wednesday after each second Friday of the month. From July 2022, the file will no longer be distributed via Technical Notices and will be only available via FTP. Please contact [info@ftserussell.com](mailto:info@ftserussell.com) if you require access to the file.

[FTSE\\_Short\\_and\\_FTSE\\_Leveraged\\_Indices\\_Jun\\_2022.xlsx](#)

---

For further information please contact FTSE Russell Client Services at [info@ftserussell.com](mailto:info@ftserussell.com) or call:

Australia	+1800 653 680
Hong Kong	+852 2164 3333
Japan	+81 3 6441 1440
London	+44 (0) 20 7866 1810
New York	+1866 551 0617

Alternatively please visit our website at [www.ftserussell.com](http://www.ftserussell.com)

[Terms of Use](#) | Copyright © 2022 FTSE Russell