

Technical Note

IBOR Fallbacks: Restatement of SGD SOR Fallbacks on 3rd January 2024

SGD SOR Fallback Restatement

An incorrect value for Singapore Overnight Rate Average ("SORA") was used for the value date of 3rd January 2024. This was subsequently amended and the fallbacks for SGD SOR for the Calculation Date of 3rd January 2024 were re-calculated and re-published.

Details of the revised data are in the table below.

If you have any questions, please contact the Bloomberg Help Desk (<Help><Help>), or email indexhelp@bloomberg.net.

| Tenor | Ticker | Calculation Type | Rate Record Date | Original Value | Re-stated Value |
|-------|---------|------------------|------------------|----------------|-----------------|
| 3M | VSORF3M | Fallback Rate | 03-Oct-23 | 3.9078% | 3.9076% |
| 3M | XSORA3M | Adjusted RFR | 03-Oct-23 | 3.7014% | 3.7012% |

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