

ADJUSTMENT SPREADS (RETAIL) FOR SOR TO SORA TRANSITION



ABS Benchmarks Administration Co. Pte Ltd

absCo@abs.org.sg

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**Adjustment Spreads (Retail)¹ for SOR to SORA Transition
Published from September 2021 to September 2022**

Date	1M SOR to 3M Compounded SORA	3M SOR to 3M Compounded SORA	6M SOR to 3M Compounded SORA
Sep 2021	0.0307	0.0634	0.0850
Oct 2021	0.0310	0.0615	0.0821
Nov 2021	0.0469	0.0746	0.0937
Dec 2021	0.0724	0.1086	0.1321
Jan 2022	0.1108	0.1517	0.1823
Feb 2022	0.1134	0.1639	0.2067
Mar 2022	0.1214	0.1956	0.2625
Apr 2022	0.1624	0.3276	0.4400
May 2022	0.2770	0.5300	0.7018

¹ Refer to the Calculation Methodology for Adjustment Spread (Retail) for SOR to SORA (Version as at 01 September 2021) for more information - [https://abs.org.sg/docs/library/calculation-methodology-for-adjustment-spread-\(retail\).pdf](https://abs.org.sg/docs/library/calculation-methodology-for-adjustment-spread-(retail).pdf)

Date	1M SOR to 3M Compounded SORA	3M SOR to 3M Compounded SORA	6M SOR to 3M Compounded SORA
Jun 2022	0.4654	0.7705	0.9895
Jul 2022	0.6769	1.0063	1.3084
Aug 2022	0.9208	1.2426	1.5820
Sep 2022	0.9593	1.3319	1.7073