



Index Decommission: FTSE Singapore Dollar Swap Offered Rate Indexes

26 May 2023

FTSE Russell will decommission the FTSE Singapore Dollar Swap Offered Rate Indexes (The FTSE SGD SOR Index) effective June 30, 2023. As of this date, the return profiles for these indices will no longer be available on the index website. As a replacement, the FTSE Compounded Singapore Overnight Rate Average (Compounded SORA) Indices will be available on the index website.

Swap Offered Rate (SOR) is the volume-weighted average rate of USD/SGD FX swap transactions, with USD LIBOR as input. As the USD LIBOR would be discontinued immediately after Jun 30, 2023, SOR will also be discontinued immediately the same.

The Singapore Overnight Rate Average (SORA) had been identified by the regulators to support a smooth transition away from SOR. It is the volume-weighted average rate of borrowing transactions in the unsecured overnight interbank SGD cash market in Singapore, published daily by the Monetary Authority of Singapore (MAS). For more details, please refer to About SORA (abs.org.sg).

FTSE Russell intends to cease distribution of the following tickers on Jun 30, 2023.

SB1MSSOL FTSE 1-Month Singapore Dollar Swap Offered Rate Index
SB3MSSOL FTSE 3-Month Singapore Dollar Swap Offered Rate Index
SB6MSSOL FTSE 6-Month Singapore Dollar Swap Offered Rate Index
CFII1SSO FTSE 1-Month Singapore Dollar Swap Offered Rate Index
CFII3SSO FTSE 3-Month Singapore Dollar Swap Offered Rate Index
CFII6SSO FTSE 6-Month Singapore Dollar Swap Offered Rate Index

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