

ADJUSTMENT SPREADS (RETAIL) – SPOT-SPREAD FOR SIBOR TO SORA TRANSITION



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Last updated: 01 April 2024

Adjustment Spreads (Retail)¹ for SIBOR to SORA Transition – Spot-spread
Published from September 2023 to April 2024

Date	1-month SIBOR to 3-month Compounded SORA	3-month SIBOR to 3-month Compounded SORA
Sep 2023	0.2983	0.4042
Oct 2023	0.3023	0.3746
Nov 2023	0.3170	0.3547
Dec 2023	0.3015	0.3331
Jan 2024	0.2899	0.3216
Feb 2024	0.2979	0.3297
Mar 2024	0.3348	0.3667
Apr 2024	0.3665	0.3983

¹ Refer to the Calculation Methodology for SIBOR to SORA Adjustment Spread (Retail) – Spot-spread [Version as at 04 September 2023] for more information - [https://abs.org.sg/docs/library/calculation-methodology-for-sibor-to-sora-adjustment-spread-\(spot-spread\)-\(04-september-2023\).pdf](https://abs.org.sg/docs/library/calculation-methodology-for-sibor-to-sora-adjustment-spread-(spot-spread)-(04-september-2023).pdf)