Settlement Rates (Interest Rate Swaps)

2025/5/14

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.47875	%
3M	0.48408	%
4M	0.49190	%
5M	0.50367	%
6M	0.51938	%
7M	0.53188	%
8M	0.54750	%
9M	0.56094	%
10M	0.57292	%
11M	0.58604	%
1Y	0.59814	%
15M	0.62875	%
18M	0.65250	%
2Y	0.69792	%
3Y	0.77208	%
4Y	0.83063	%
5Y	0.88583	%
6Y	0.94250	%
7Y	1.00550	%
8Y	1.06833	%
9Y	1.13583	%
10Y	1.20688	%
11Y	1.27950	%
12Y	1.35042	%
15Y	1.55801	%
20Y	1.85031	%
25Y	2.01633	%
30Y	2.11189	%
35Y	2.17713	%
40Y	2.21388	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77000	%
4M	0.80250	%
5M	0.83500	%
6M	0.86623	%
7M	0.89878	%
8M	0.93123	%
9M	0.96565	%
10M	0.99780	%
11M	1.03065	%
1Y	31.37500	bp
18M	33.50000	bp
2Y	35.00000	bp
3Y	36.50000	bp
4Y	37.37500	bp
5Y	37.87500	bp
6Y	38.12500	bp
7Y	38.25000	bp
8Y	38.25000	bp
9Y	38.25000	bp
10Y	38.12500	bp
12Y	38.12500	bp
15Y	38.00000	bp
20Y	37.00000	bp
25Y	37.00000	bp
30Y	37.00000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.86750	%
8M	0.88845	%
9M	0.90845	%
10M	0.92878	%
11M	0.94940	%
1Y	-0.62500	bp
18M	-3.25000	bp
2Y	-5.25000	bp
3Y	-7.00000	bp
4Y	-8.12500	bp
5Y	-8.62500	bp
6Y	-8.75000	bp
7Y	-8.62500	bp
8Y	-8.37500	bp
9Y	-8.12500	bp
10Y	-7.87500	bp
12Y	-7.37500	bp
15Y	-7.00000	bp
20Y	-5.75000	bp
25Y	-5.50000	bp
30Y	-5.50000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.63125	%
6M	0.67125	%
9M	0.71250	%
1Y	16.25000	bp
18M	14.12500	bp
2Y	12.62500	bp
3Y	9.50000	bp
4Y	7.87500	bp
5Y	7.87500	bp
6Y	8.62500	bp
7Y	10.25000	bp
8Y	11.87500	bp
9Y	13.25000	bp
10Y	14.12500	bp
12Y	14.62500	bp
15Y	14.50000	bp
20Y	13.50000	bp
25Y	13.50000	bp
30Y	13.50000	bp

【Disclaimer】
・Any and all rights related to the rates published by Japan Securities Clearing Corporation (hereinafter referred to “JSCC”) shall be vested in JSCC.
・External redistribution of the rates published by JSCC is strictly prohibited.
・The rates published by JSCC are calculated by JSCC for the purpose of calculating the current market values as well as Initial Margin, etc. pertaining to each IRS Clearing Participant’s day-to-day positions.
・The rates published by JSCC are the average values calculated using the current market prices as of 15:02 on the publication date. When JSCC deems necessary for its risk management, such as in the volatile market condition, JSCC may revise the relevant average value.
・Not limited to the foregoing, JSCC may change the calculation method of, suspend calculation of, or cease any use of, the rates published by JSCC.
・JSCC shall neither guarantee nor comment on results derived in connection with the use of the rates published by JSCC. Furthermore, JSCC shall not guarantee an accuracy or completeness of the rates published by JSCC.
・JSCC does not accept any liability for any monetary or non-monetary loss resulting from the use of the rates published by JSCC or as a result of fallacy, failure to reach, delay, omission, defect and interruption of information or system failure. The information and other content on this site may be revised or deleted without prior notice.
・Not limited to the foregoing, JSCC shall bear no liability for any damage arising from a utilization of the rates published by JSCC.

【Contact】
Japan Securities Clearing Corporation OTC Derivatives Clearing Service
Tel : +81-50-3361-1794
e-mail：otc@jpx.co.jp