

Settlement Rates (Interest Rate Swaps)

2025/8/18

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.49042	%
3M	0.51333	%
4M	0.53500	%
5M	0.55750	%
6M	0.58000	%
7M	0.59854	%
8M	0.61563	%
9M	0.63377	%
10M	0.65149	%
11M	0.66750	%
1Y	0.68281	%
15M	0.72405	%
18M	0.76250	%
2Y	0.82542	%
3Y	0.91500	%
4Y	0.98125	%
5Y	1.04042	%
6Y	1.09750	%
7Y	1.16000	%
8Y	1.22458	%
9Y	1.29333	%
10Y	1.36626	%
11Y	1.44375	%
12Y	1.52438	%
15Y	1.77031	%
20Y	2.11624	%
25Y	2.32750	%
30Y	2.45633	%
35Y	2.54125	%
40Y	2.59500	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.81315	%
5M	0.85123	%
6M	0.89128	%
7M	0.91125	%
8M	0.96625	%
9M	1.02940	%
10M	1.07375	%
11M	1.11465	%
1Y	26.75000	bp
18M	27.50000	bp
2Y	28.50000	bp
3Y	29.12500	bp
4Y	29.93750	bp
5Y	30.25000	bp
6Y	31.00000	bp
7Y	32.00000	bp
8Y	32.75000	bp
9Y	33.25000	bp
10Y	33.62500	bp
12Y	34.25000	bp
15Y	33.62500	bp
20Y	33.50000	bp
25Y	33.37500	bp
30Y	33.37500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85091	%
7M	0.88688	%
8M	0.92250	%
9M	0.96000	%
10M	1.00908	%
11M	1.04655	%
1Y	0.87500	bp
18M	-0.50000	bp
2Y	-1.75000	bp
3Y	-3.25000	bp
4Y	-3.87500	bp
5Y	-4.25000	bp
6Y	-4.50000	bp
7Y	-4.62500	bp
8Y	-4.75000	bp
9Y	-4.75000	bp
10Y	-4.75000	bp
12Y	-4.37500	bp
15Y	-3.12500	bp
20Y	-1.87500	bp
25Y	-1.50000	bp
30Y	-1.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.59182	%
3M	0.63375	%
6M	0.69875	%
9M	0.75750	%
1Y	13.12500	bp
18M	10.00000	bp
2Y	9.62500	bp
3Y	7.00000	bp
4Y	6.43750	bp
5Y	5.31250	bp
6Y	4.75000	bp
7Y	4.50000	bp
8Y	4.50000	bp
9Y	4.25000	bp
10Y	4.37500	bp
12Y	4.25000	bp
15Y	4.62500	bp
20Y	4.50000	bp
25Y	4.50000	bp
30Y	4.75000	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