

Settlement Rates (Interest Rate Swaps)

2025/5/16

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.47875	%
3M	0.48408	%
4M	0.49281	%
5M	0.50279	%
6M	0.51750	%
7M	0.53217	%
8M	0.54542	%
9M	0.55958	%
10M	0.57208	%
11M	0.58292	%
1Y	0.59439	%
15M	0.62563	%
18M	0.65219	%
2Y	0.70000	%
3Y	0.77417	%
4Y	0.83542	%
5Y	0.89167	%
6Y	0.94792	%
7Y	1.00917	%
8Y	1.07292	%
9Y	1.14125	%
10Y	1.21250	%
11Y	1.28250	%
12Y	1.35125	%
15Y	1.55531	%
20Y	1.83750	%
25Y	2.00271	%
30Y	2.10125	%
35Y	2.17125	%
40Y	2.21292	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)			
3M	0.77000	%	
4M	0.80158	%	
5M	0.83250	%	
6M	0.86375	%	
7M	0.88375	%	
8M	0.92063	%	
9M	0.95785	%	
10M	0.99500	%	
11M	1.02688	%	
1Y	31.37500	bp	
18M	33.50000	bp	
2Y	34.75000	bp	
3Y	36.00000	bp	
4Y	37.00000	bp	
5Y	37.50000	bp	
6Y	37.75000	bp	
7Y	37.87500	bp	
8Y	37.87500	bp	
9Y	37.87500	bp	
10Y	37.87500	bp	
12Y	37.75000	bp	
15Y	37.75000	bp	
20Y	36.87500	bp	
25Y	36.87500	bp	
30Y	36.87500	bp	

JPY 6M Japanese Yen TIBOR (6M DTIBOR)			
6M	0.84750	%	
7M	0.86468	%	
8M	0.88188	%	
9M	0.89845	%	
10M	0.91625	%	
11M	0.93313	%	
1Y	-1.00000	bp	
18M	-3.50000	bp	
2Y	-5.50000	bp	
3Y	-7.12500	bp	
4Y	-8.00000	bp	
5Y	-8.50000	bp	
6Y	-8.70830	bp	
7Y	-8.75000	bp	
8Y	-8.37500	bp	
9Y	-8.12500	bp	
10Y	-7.75000	bp	
12Y	-7.00000	bp	
15Y	-6.87500	bp	
20Y	-5.75000	bp	
25Y	-5.50000	bp	
30Y	-5.50000	bp	

JPY 1M Japanese Yen TIBOR (1M DTIBOR)			
1M	0.60375	%	
3M	0.63000	%	
6M	0.66938	%	
9M	0.71125	%	
1Y	16.25000	bp	
18M	14.12500	bp	
2Y	12.50000	bp	
3Y	9.00000	bp	
4Y	7.50000	bp	
5Y	7.50000	bp	
6Y	8.25000	bp	
7Y	9.87500	bp	
8Y	11.50000	bp	
9Y	12.87500	bp	
10Y	13.75000	bp	
12Y	14.25000	bp	
15Y	14.25000	bp	
20Y	13.37500	bp	
25Y	13.37500	bp	
30Y	13.37500	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