Settlement Rates (Interest Rate Swaps)

2025/7/3

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47749	%
3W	0.47750	%
1M	0.47750	%
2M	0.47875	%
3M	0.48359	%
4M	0.49313	%
5M	0.51000	%
6M	0.52438	%
7M	0.53977	%
8M	0.55430	%
9M	0.56798	%
10M	0.58063	%
11M	0.59333	%
1Y	0.60563	%
15M	0.64125	%
18M	0.67250	%
2Y	0.72625	%
3Y	0.80268	%
4Y	0.86188	%
5Y	0.91458	%
6Y	0.96833	%
7Y	1.02875	%
8Y	1.09146	%
9Y	1.15875	%
10Y	1.23156	%
11Y	1.30650	%
12Y	1.38375	%
15Y	1.61609	%
20Y	1.93688	%
25Y	2.12625	%
30Y	2.24156	%
35Y	2.31938	%
40Y	2.36438	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80000	%
5M	0.82750	%
6M	0.85500	%
7M	0.88250	%
8M	0.91315	%
9M	0.94125	%
10M	0.96940	%
11M	0.99750	%
1Y	29.12500	bp
18M	29.87500	bp
2Y	30.62500	bp
3Y	31.64060	bp
4Y	32.37500	bp
5Y	33.12500	bp
6Y	33.62500	bp
7Y	33.75000	bp
8Y	34.12500	bp
9Y	34.37500	bp
10Y	34.62500	bp
12Y	34.75000	bp
15Y	33.87500	bp
20Y	33.50000	bp
25Y	33.37500	bp
30Y	33.37500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.86595	%
8M	0.88440	%
9M	0.90280	%
10M	0.92125	%
11M	0.94000	%
1Y	0.37500	bp
18M	-0.62500	bp
2Y	-2.12500	bp
3Y	-3.43750	bp
4Y	-4.75000	bp
5Y	-4.12500	bp
6Y	-4.25000	bp
7Y	-4.12500	bp
8Y	-3.75000	bp
9Y	-3.75000	bp
10Y	-3.50000	bp
12Y	-2.87500	bp
15Y	-1.62500	bp
20Y	-0.25000	bp
25Y	0.37500	bp
30Y	0.87500	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.63000	%
6M	0.67125	%
9M	0.71125	%
1Y	14.50000	bp
18M	10.12500	bp
2Y	8.00000	bp
3Y	3.75000	bp
4Y	1.25000	bp
5Y	1.37500	bp
6Y	1.12500	bp
7Y	1.50000	bp
8Y	1.87500	bp
9Y	2.75000	bp
10Y	3.50000	bp
12Y	3.25000	bp
15Y	2.87500	bp
20Y	2.87500	bp
25Y	2.75000	bp
30Y	2.50000	bp

・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