

Settlement Rates (Interest Rate Swaps)

2025/5/9

JPY OIS		
1D	0.47600	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48000	%
3M	0.48383	%
4M	0.49058	%
5M	0.49877	%
6M	0.50750	%
7M	0.51652	%
8M	0.52604	%
9M	0.53500	%
10M	0.54332	%
11M	0.55000	%
1Y	0.55750	%
15M	0.58000	%
18M	0.60125	%
2Y	0.63875	%
3Y	0.69625	%
4Y	0.74473	%
5Y	0.79250	%
6Y	0.84667	%
7Y	0.90792	%
8Y	0.97008	%
9Y	1.03833	%
10Y	1.10839	%
11Y	1.18125	%
12Y	1.25500	%
15Y	1.47241	%
20Y	1.77625	%
25Y	1.95417	%
30Y	2.06249	%
35Y	2.13292	%
40Y	2.17313	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)			
3M	0.77000	%	
4M	0.79250	%	
5M	0.81500	%	
6M	0.83750	%	
7M	0.86000	%	
8M	0.88345	%	
9M	0.90625	%	
10M	0.92905	%	
11M	0.95155	%	
1Y	31.37500	bp	
18M	33.37500	bp	
2Y	35.00000	bp	
3Y	36.37500	bp	
4Y	37.37500	bp	
5Y	37.87500	bp	
6Y	38.37500	bp	
7Y	38.50000	bp	
8Y	38.50000	bp	
9Y	38.50000	bp	
10Y	38.50000	bp	
12Y	38.25000	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	0.85378	%	
8M	0.85968	%	
9M	0.86595	%	
10M	0.87220	%	
11M	0.87815	%	
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	-9.00000	bp	
7Y	-9.00000	bp	
8Y	-8.75000	bp	
9Y	-8.50000	bp	
10Y	-8.25000	bp	
12Y	-7.50000	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	0.62375	%	
6M	0.65375	%	
9M	0.68313	%	
1Y	16.62500	bp	
18M	14.12500	bp	
2Y	12.50000	bp	
3Y	9.37500	bp	
4Y	7.87500	bp	
5Y	7.87500	bp	
6Y	8.87500	bp	
7Y	10.50000	bp	
8Y	12.00000	bp	
9Y	13.50000	bp	
10Y	14.50000	bp	
12Y	14.75000	bp	
15Y	14.50000	bp	
20Y	13.50000	bp	
25Y	13.50000	bp	
30Y	13.50000	bp	

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【Contact】

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