

Settlement Rates (Interest Rate Swaps)

2025/5/15

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.47877	%
3M	0.48606	%
4M	0.49500	%
5M	0.50475	%
6M	0.52126	%
7M	0.53729	%
8M	0.55250	%
9M	0.56658	%
10M	0.58000	%
11M	0.59333	%
1Y	0.60485	%
15M	0.63719	%
18M	0.66438	%
2Y	0.71292	%
3Y	0.78958	%
4Y	0.85208	%
5Y	0.91083	%
6Y	0.97000	%
7Y	1.03333	%
8Y	1.09875	%
9Y	1.16708	%
10Y	1.24048	%
11Y	1.31300	%
12Y	1.38354	%
15Y	1.59189	%
20Y	1.88406	%
25Y	2.05188	%
30Y	2.15163	%
35Y	2.21888	%
40Y	2.25917	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)			
3M	0.77000	%	
4M	0.80373	%	
5M	0.83720	%	
6M	0.87093	%	
7M	0.89035	%	
8M	0.93500	%	
9M	0.98063	%	
10M	1.01310	%	
11M	1.04123	%	
1Y	31.37500	bp	
18M	33.62500	bp	
2Y	35.00000	bp	
3Y	36.50000	bp	
4Y	37.50000	bp	
5Y	38.00000	bp	
6Y	38.12500	bp	
7Y	38.25000	bp	
8Y	38.25000	bp	
9Y	38.25000	bp	
10Y	38.12500	bp	
12Y	38.00000	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	0.86753	%	
8M	0.88845	%	
9M	0.90845	%	
10M	0.92908	%	
11M	0.94968	%	
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	-7.66667	bp	
12Y	-7.25000	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	0.63250	%	
6M	0.67375	%	
9M	0.71875	%	
1Y	16.25000	bp	
18M	14.12500	bp	
2Y	12.75000	bp	
3Y	9.50000	bp	
4Y	8.00000	bp	
5Y	7.87500	bp	
6Y	8.62500	bp	
7Y	10.25000	bp	
8Y	11.75000	bp	
9Y	13.25000	bp	
10Y	14.12500	bp	
12Y	14.50000	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