

Settlement Rates (Interest Rate Swaps)

2025/6/12

| JPY OIS | | |
|---------|---------|---|
| 1D | 0.47600 | % |
| 1W | 0.47792 | % |
| 2W | 0.47792 | % |
| 3W | 0.47750 | % |
| 1M | 0.47800 | % |
| 2M | 0.47939 | % |
| 3M | 0.48352 | % |
| 4M | 0.49343 | % |
| 5M | 0.50578 | % |
| 6M | 0.52094 | % |
| 7M | 0.53625 | % |
| 8M | 0.55125 | % |
| 9M | 0.56313 | % |
| 10M | 0.57583 | % |
| 11M | 0.58979 | % |
| 1Y | 0.60219 | % |
| 15M | 0.63688 | % |
| 18M | 0.66938 | % |
| 2Y | 0.72417 | % |
| 3Y | 0.80563 | % |
| 4Y | 0.86313 | % |
| 5Y | 0.91375 | % |
| 6Y | 0.97000 | % |
| 7Y | 1.03208 | % |
| 8Y | 1.09562 | % |
| 9Y | 1.16313 | % |
| 10Y | 1.23579 | % |
| 11Y | 1.31125 | % |
| 12Y | 1.38688 | % |
| 15Y | 1.61453 | % |
| 20Y | 1.92609 | % |
| 25Y | 2.10687 | % |
| 30Y | 2.20984 | % |
| 35Y | 2.28375 | % |
| 40Y | 2.32125 | % |

| JPY 3M Japanese Yen TIBOR (3M DTIBOR) | | |
|---------------------------------------|----------|----|
| 3M | 0.77250 | % |
| 4M | 0.80373 | % |
| 5M | 0.83500 | % |
| 6M | 0.86623 | % |
| 7M | 0.89750 | % |
| 8M | 0.93000 | % |
| 9M | 0.96128 | % |
| 10M | 0.99250 | % |
| 11M | 1.01125 | % |
| 1Y | 31.12500 | bp |
| 18M | 31.37500 | bp |
| 2Y | 32.18750 | bp |
| 3Y | 33.75000 | bp |
| 4Y | 35.06250 | bp |
| 5Y | 35.62500 | bp |
| 6Y | 36.12500 | bp |
| 7Y | 36.62500 | bp |
| 8Y | 36.87500 | bp |
| 9Y | 37.12500 | bp |
| 10Y | 37.37500 | bp |
| 12Y | 37.34375 | bp |
| 15Y | 36.56250 | bp |
| 20Y | 35.75000 | bp |
| 25Y | 35.75000 | bp |
| 30Y | 35.75000 | bp |

| JPY 6M Japanese Yen TIBOR (6M DTIBOR) | | |
|---------------------------------------|----------|----|
| 6M | 0.84750 | % |
| 7M | 0.86250 | % |
| 8M | 0.87628 | % |
| 9M | 0.89128 | % |
| 10M | 0.90628 | % |
| 11M | 0.92000 | % |
| 1Y | -1.09380 | bp |
| 18M | -3.00000 | bp |
| 2Y | -4.37500 | bp |
| 3Y | -6.75000 | bp |
| 4Y | -7.81250 | bp |
| 5Y | -8.50000 | bp |
| 6Y | -8.62500 | bp |
| 7Y | -8.62500 | bp |
| 8Y | -8.37500 | bp |
| 9Y | -8.37500 | bp |
| 10Y | -8.00000 | bp |
| 12Y | -7.12500 | bp |
| 15Y | -5.87500 | bp |
| 20Y | -4.00000 | bp |
| 25Y | -3.62500 | bp |
| 30Y | -3.50000 | bp |

| JPY 1M Japanese Yen TIBOR (1M DTIBOR) | | |
|---------------------------------------|----------|----|
| 1M | 0.60455 | % |
| 3M | 0.63250 | % |
| 6M | 0.67375 | % |
| 9M | 0.71500 | % |
| 1Y | 15.87500 | bp |
| 18M | 12.12500 | bp |
| 2Y | 9.00000 | bp |
| 3Y | 4.87500 | bp |
| 4Y | 2.62500 | bp |
| 5Y | 2.37500 | bp |
| 6Y | 3.37500 | bp |
| 7Y | 4.87500 | bp |
| 8Y | 6.12500 | bp |
| 9Y | 7.37500 | bp |
| 10Y | 8.00000 | bp |
| 12Y | 7.68750 | bp |
| 15Y | 6.87500 | bp |
| 20Y | 6.37500 | bp |
| 25Y | 6.37500 | bp |
| 30Y | 6.37500 | 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