Settlement Rates (Interest Rate Swaps)

2025/8/8

JPY OIS			
1D	0.47700	%	
1W	0.47750	%	
2W	0.47750	%	
3W	0.47750	%	
1M	0.47750	%	
2M	0.48363	%	
3M	0.49922	%	
4M	0.51854	%	
5M	0.53727	%	
6M	0.55563	%	
7M	0.57229	%	
8M	0.58858	%	
9M	0.60375	%	
10M	0.61833	%	
11M	0.63250	%	
1Y	0.64624	%	
15M	0.68250	%	
18M	0.71625	%	
2Y	0.77042	%	
3Y	0.85250	%	
4Y	0.91375	%	
5Y	0.96750	%	
6Y	1.02125	%	
7Y	1.08125	%	
8Y	1.14500	%	
9Y	1.21375	%	
10Y	1.28750	%	
11Y	1.36625	%	
12Y	1.44750	%	
15Y	1.69658	%	
20Y	2.04531	%	
25Y	2.25667	%	
30Y	2.38469	%	
35Y	2.46938	%	
40Y	2.52250	%	

JPY 3M Japanese Yen TIBOR (3M DTIBOR)			
3M	0.77250	%	
4M	0.80250	%	
5M	0.83220	%	
6M	0.86190	%	
7M	0.87940	%	
8M	0.92030	%	
9M	0.96375	%	
10M	0.99875	%	
11M	1.03250	%	
1Y	26.12500	bp	
18M	26.87500	bp	
2Y	28.00000	bp	
3Y	28.50000	bp	
4Y	29.25000	bp	
5Y	30.25000	bp	
6Y	31.00000	bp	
7Y	32.00000	bp	
8Y	32.62500	bp	
9Y	33.12500	bp	
10Y	33.62500	bp	
12Y	33.75000	bp	
15Y	33.06250	bp	
20Y	32.93750	bp	
25Y	32.87500	bp	
30Y	32.75000	bp	

JPY 6M Japanese Yen TIBOR (6M DTIBOR)			
6M	0.85106	%	
7M	0.87160	%	
M8	0.89655	%	
9M	0.91908	%	
10M	0.95655	%	
11M	0.97908	%	
1Y	0.87500	bp	
18M	-0.50000	bp	
2Y	-1.75000	bp	
3Y	-3.25000	bp	
4Y	-3.75000	bp	
5Y	-4.37500	bp	
6Y	-4.62500	bp	
7Y	-4.75000	bp	
8Y	-4.75000	bp	
9Y	-4.75000	bp	
10Y	-4.75000	bp	
12Y	-4.37500	bp	
15Y	-3.12500	bp	
20Y	-1.87500	bp	
25Y	-1.50000	bp	
30Y	-1.00000	bp	

JPY 1M Japanese Yen TIBOR (1M DTIBOR)				
1M	0.59250	%		
3M	0.62750	%		
6M	0.68000	%		
9M	0.73125	%		
1Y	12.50000	bp		
18M	9.37500	bp		
2Y	9.00000	bp		
3Y	6.37500	bp		
4Y	5.00000	bp		
5Y	5.31250	bp		
6Y	4.75000	bp		
7Y	4.50000	bp		
8Y	4.25000	bp		
9Y	4.12500	bp		
10Y	4.25000	bp		
12Y	4.25000	bp		
15Y	4.25000	bp		
20Y	4.12500	bp		
25Y	4.25000	bp		
30Y	4.25000	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 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