Settlement Rates (Interest Rate Swaps)

2025/7/24

JPY OIS		
1D	0.47600	%
1W	0.48242	%
2W	0.48464	%
3W	0.48656	%
1M	0.48750	%
2M	0.49529	%
3M	0.51469	%
4M	0.54563	%
5M	0.56877	%
6M	0.59063	%
7M	0.60960	%
8M	0.62947	%
9M	0.64561	%
10M	0.66250	%
11M	0.67843	%
1Y	0.69375	%
15M	0.73669	%
18M	0.77500	%
2Y	0.83792	%
3Y	0.92333	%
4Y	0.98708	%
5Y	1.04542	%
6Y	1.10438	%
7Y	1.16792	%
8Y	1.23208	%
9Y	1.30166	%
10Y	1.37583	%
11Y	1.45438	%
12Y	1.53458	%
15Y	1.77406	%
20Y	2.10531	%
25Y	2.30750	%
30Y	2.43156	%
35Y	2.51625	%
40Y	2.56875	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.81623	%
5M	0.86063	%
6M	0.90440	%
7M	0.94878	%
8M	0.99373	%
9M	1.03875	%
10M	1.08125	%
11M	1.12628	%
1Y	27.75000	bp
18M	28.75000	bp
2Y	29.50000	bp
3Y	30.50000	bp
4Y	31.25000	bp
5Y	32.00000	bp
6Y	32.37500	bp
7Y	32.62500	bp
8Y	33.12500	bp
9Y	33.37500	bp
10Y	33.75000	bp
12Y	33.75000	bp
15Y	33.12500	bp
20Y	33.00000	bp
25Y	33.00000	bp
30Y	32.75000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.89628	%
8M	0.94123	%
9M	0.97125	%
10M	1.01128	%
11M	1.05250	%
1Y	1.50000	bp
18M	-0.12500	bp
2Y	-1.37500	bp
3Y	-2.75000	bp
4Y	-3.87500	bp
5Y	-4.37500	bp
6Y	-4.37500	bp
7Y	-4.12500	bp
8Y	-4.12500	bp
9Y	-4.12500	bp
10Y	-4.50000	bp
12Y	-3.37500	bp
15Y	-1.87500	bp
20Y	-0.25000	bp
25Y	0.25000	bp
30Y	0.25000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.64625	%
6M	0.70875	%
9M	0.77250	%
1Y	13.75000	bp
18M	9.75000	bp
2Y	8.00000	bp
3Y	3.75000	bp
4Y	1.87500	bp
5Y	1.37500	bp
6Y	1.12500	bp
7Y	1.25000	bp
8Y	1.87500	bp
9Y	2.75000	bp
10Y	3.50000	bp
12Y	3.25000	bp
15Y	2.75000	bp
20Y	3.12500	bp
25Y	3.00000	bp
30Y	2.75000	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