TraditionDATA

# Non-Technical: Tokyo Swap Rate

**May 2022**

**NT: May22-0053**

**Tradition data included in Refinitiv Tokyo Swap Rate (TSR) benchmark.**

Tradition's TONA data is now included within the Refinitiv Tokyo Swap Rate (TSR) benchmark.  The purpose is to provide a representative benchmark rate for Japanese yen (JPY) OIS contracts that reference TONA.

Tradition's indicative JSCC cleared TONA rates form part of the level 2 methodology (captured every 30 seconds between 9:50 to 10:10 and 14:40 to 15:00 (Tokyo time))

The Tokyo Swap Rate is published each morning at 10:30 and afternoon at 15:30 (Tokyo time) with tenors ranging from 1Y out to 40Y.

Below is a link to the Refinitiv site that includes an overview of the product and methodology documentation.

https://www.refinitiv.com/en/financial-data/financial-benchmarks/tokyo-swap-rate#overview


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