Settlement Rates (Interest Rate Swaps)

2025/8/28

JPY OIS		
1D	0.47700	%
1W	0.47875	%
2W	0.47875	%
3W	0.47938	%
1M	0.48423	%
2M	0.49904	%
3M	0.53391	%
4M	0.56109	%
5M	0.58125	%
6M	0.60125	%
7M	0.61872	%
8M	0.63623	%
9M	0.65470	%
10M	0.67188	%
11M	0.69002	%
1Y	0.70658	%
15M	0.75281	%
18M	0.79500	%
2Y	0.86458	%
3Y	0.96208	%
4Y	1.03219	%
5Y	1.09250	%
6Y	1.15250	%
7Y	1.21786	%
8Y	1.28375	%
9Y	1.35375	%
10Y	1.42750	%
11Y	1.50500	%
12Y	1.58625	%
15Y	1.83266	%
20Y	2.18000	%
25Y	2.39333	%
30Y	2.52000	%
35Y	2.60750	%
40Y	2.66188	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.81910	%
5M	0.86565	%
6M	0.91218	%
7M	0.95875	%
8M	1.00438	%
9M	1.04878	%
10M	1.09500	%
11M	1.14128	%
1Y	27.37500	bp
18M	28.37500	bp
2Y	29.62500	bp
3Y	31.00000	bp
4Y	32.25000	bp
5Y	33.50000	bp
6Y	34.37500	bp
7Y	35.50000	bp
8Y	36.12500	bp
9Y	36.75000	bp
10Y	37.12500	bp
12Y	37.62500	bp
15Y	37.50000	bp
20Y	37.37500	bp
25Y	37.25000	bp
30Y	36.93750	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.89128	%
8M	0.93123	%
9M	0.97123	%
10M	1.01128	%
11M	1.05123	%
1Y	-0.87500	bp
18M	-0.87500	bp
2Y	-2.12500	bp
3Y	-3.25000	bp
4Y	-4.12500	bp
5Y	-4.75000	bp
6Y	-4.75000	bp
7Y	-5.00000	bp
8Y	-5.00000	bp
9Y	-5.12500	bp
10Y	-4.87500	bp
12Y	-4.50000	bp
15Y	-3.37500	bp
20Y	-1.75000	bp
25Y	-1.50000	bp
30Y	-1.50000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.59500	%
3M	0.64500	%
6M	0.72000	%
9M	0.77625	%
1Y	13.75000	bp
18M	11.37500	bp
2Y	11.12500	bp
3Y	9.75000	bp
4Y	9.25000	bp
5Y	9.50000	bp
6Y	8.62500	bp
7Y	8.25000	bp
8Y	7.75000	bp
9Y	7.75000	bp
10Y	7.75000	bp
12Y	8.00000	bp
15Y	8.37500	bp
20Y	8.25000	bp
25Y	8.12500	bp
30Y	7.87500	bp

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