Settlement Rates (Interest Rate Swaps)

2025/9/2

JPY OIS		
1D	0.47700	%
1W	0.47792	%
2W	0.47833	%
3W	0.47875	%
1M	0.48127	%
2M	0.49126	%
3M	0.52376	%
4M	0.54730	%
5M	0.56854	%
6M	0.58844	%
7M	0.60833	%
8M	0.62693	%
9M	0.64375	%
10M	0.66167	%
11M	0.67758	%
1Y	0.69533	%
15M	0.73875	%
18M	0.78125	%
2Y	0.85125	%
3Y	0.94917	%
4Y	1.02008	%
5Y	1.08258	%
6Y	1.14375	%
7Y	1.21021	%
8Y	1.27628	%
9Y	1.34646	%
10Y	1.42006	%
11Y	1.49750	%
12Y	1.57875	%
15Y	1.82547	%
20Y	2.17500	%
25Y	2.39042	%
30Y	2.52126	%
35Y	2.61000	%
40Y	2.66500	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.81470	%
5M	0.85628	%
6M	0.89785	%
7M	0.93970	%
8M	0.98063	%
9M	1.02250	%
10M	1.05503	%
11M	1.09003	%
1Y	26.00000	bp
18M	27.50000	bp
2Y	28.37500	bp
3Y	29.37500	bp
4Y	30.12500	bp
5Y	31.00000	bp
6Y	31.62500	bp
7Y	32.50000	bp
8Y	33.25000	bp
9Y	33.75000	bp
10Y	34.25000	bp
12Y	34.50000	bp
15Y	34.25000	bp
20Y	34.25000	bp
25Y	34.00000	bp
30Y	34.00000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.88378	%
8M	0.91623	%
9M	0.96685	%
10M	1.00720	%
11M	1.02753	%
1Y	-0.62500	bp
18M	-1.75000	bp
2Y	-2.43750	bp
3Y	-3.25000	bp
4Y	-3.79167	bp
5Y	-4.25000	bp
6Y	-4.62500	bp
7Y	-4.75000	bp
8Y	-4.75000	bp
9Y	-4.62500	bp
10Y	-4.75000	bp
12Y	-4.25000	bp
15Y	-3.08929	bp
20Y	-2.12500	bp
25Y	-1.12500	bp
30Y	-1.12500	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.64375	%
6M	0.70750	%
9M	0.77000	%
1Y	12.37500	bp
18M	10.50000	bp
2Y	9.87500	bp
3Y	8.12500	bp
4Y	7.12500	bp
5Y	7.00000	bp
6Y	5.87500	bp
7Y	5.25000	bp
8Y	5.00000	bp
9Y	4.75000	bp
10Y	5.00000	bp
12Y	5.75000	bp
15Y	5.50000	bp
20Y	5.50000	bp
25Y	5.50000	bp
30Y	5.50000	bp

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