Settlement Rates (Interest Rate Swaps)

2025/6/13

JPY OIS		
1D	0.47600	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48104	%
3M	0.48500	%
4M	0.49517	%
5M	0.50968	%
6M	0.52186	%
7M	0.53500	%
8M	0.54877	%
9M	0.55875	%
10M	0.57000	%
11M	0.58208	%
1Y	0.59046	%
15M	0.62375	%
18M	0.65250	%
2Y	0.70479	%
3Y	0.78125	%
4Y	0.82750	%
5Y	0.87658	%
6Y	0.92500	%
7Y	0.98500	%
8Y	1.04675	%
9Y	1.11186	%
10Y	1.18250	%
11Y	1.25651	%
12Y	1.33099	%
15Y	1.55975	%
20Y	1.87094	%
25Y	2.04792	%
30Y	2.15220	%
35Y	2.22125	%
40Y	2.25813	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80090	%
5M	0.82970	%
6M	0.85810	%
7M	0.88655	%
8M	0.91440	%
9M	0.94283	%
10M	0.95875	%
11M	0.98468	%
1Y	31.12500	bp
18M	31.37500	bp
2Y	32.18750	bp
3Y	33.75000	bp
4Y	35.06250	bp
5Y	35.43750	bp
6Y	36.12500	bp
7Y	36.62500	bp
8Y	36.87500	bp
9Y	37.12500	bp
10Y	37.12500	bp
12Y	37.12500	bp
15Y	36.37500	bp
20Y	35.75000	bp
25Y	35.75000	bp
30Y	35.75000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.85750	%
8M	0.86625	%
9M	0.87503	%
10M	0.88375	%
11M	0.89375	%
1Y	-1.09380	bp
18M	-3.00000	bp
2Y	-4.37500	bp
3Y	-6.75000	bp
4Y	-7.81250	bp
5Y	-8.50000	bp
6Y	-8.62500	bp
7Y	-8.62500	bp
8Y	-8.37500	bp
9Y	-8.37500	bp
10Y	-8.00000	bp
12Y	-7.12500	bp
15Y	-5.87500	bp
20Y	-4.00000	bp
25Y	-3.62500	bp
30Y	-3.50000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60455	%
3M	0.62750	%
6M	0.66625	%
9M	0.70563	%
1Y	15.87500	bp
18M	12.12500	bp
2Y	9.00000	bp
3Y	4.87500	bp
4Y	2.62500	bp
5Y	2.37500	bp
6Y	3.37500	bp
7Y	4.87500	bp
8Y	5.81250	bp
9Y	7.37500	bp
10Y	7.87500	bp
12Y	7.37500	bp
15Y	6.87500	bp
20Y	6.37500	bp
25Y	6.37500	bp
30Y	6.37500	bp

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