Settlement Rates (Interest Rate Swaps)

2025/8/25

JPY OIS		
1D	0.47600	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.48250	%
2M	0.49500	%
3M	0.53125	%
4M	0.55627	%
5M	0.57860	%
6M	0.60250	%
7M	0.62225	%
8M	0.64125	%
9M	0.65984	%
10M	0.68006	%
11M	0.69861	%
1Y	0.71750	%
15M	0.76235	%
18M	0.80125	%
2Y	0.86625	%
3Y	0.95958	%
4Y	1.02688	%
5Y	1.08542	%
6Y	1.14375	%
7Y	1.20667	%
8Y	1.27167	%
9Y	1.34063	%
10Y	1.41469	%
11Y	1.49375	%
12Y	1.57625	%
15Y	1.82531	%
20Y	2.17781	%
25Y	2.39625	%
30Y	2.52501	%
35Y	2.61500	%
40Y	2.67000	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.82000	%
5M	0.86750	%
6M	0.91373	%
7M	0.96128	%
8M	1.00873	%
9M	1.05623	%
10M	1.10875	%
11M	1.15810	%
1Y	26.75000	bp
18M	27.50000	bp
2Y	28.12500	bp
3Y	29.37500	bp
4Y	30.12500	bp
5Y	30.87500	bp
6Y	31.62500	bp
7Y	32.62500	bp
8Y	33.37500	bp
9Y	33.62500	bp
10Y	34.37500	bp
12Y	34.87500	bp
15Y	34.25000	bp
20Y	34.12500	bp
25Y	34.00000	bp
30Y	34.00000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85091	%
7M	0.89750	%
8M	0.94500	%
9M	0.99250	%
10M	1.04000	%
11M	1.08750	%
1Y	0.70830	bp
18M	-0.43750	bp
2Y	-1.62500	bp
3Y	-3.31250	bp
4Y	-3.87500	bp
5Y	-4.18750	bp
6Y	-4.37500	bp
7Y	-4.62500	bp
8Y	-4.81250	bp
9Y	-4.56250	bp
10Y	-4.75000	bp
12Y	-4.37500	bp
15Y	-2.93750	bp
20Y	-1.43750	bp
25Y	-1.12500	bp
30Y	-0.87500	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.59182	%
3M	0.64250	%
6M	0.72250	%
9M	0.78375	%
1Y	13.12500	bp
18M	10.00000	bp
2Y	9.62500	bp
3Y	7.25000	bp
4Y	6.43750	bp
5Y	5.87500	bp
6Y	5.37500	bp
7Y	5.12500	bp
8Y	5.00000	bp
9Y	4.62500	bp
10Y	5.12500	bp
12Y	4.87500	bp
15Y	5.50000	bp
20Y	5.37500	bp
25Y	5.50000	bp
30Y	5.50000	bp

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