Settlement Rates (Interest Rate Swaps)

2025/6/9

JPY OIS		
1D	0.47600	%
1W	0.47750	%
2W	0.47750	%
3W	0.47875	%
1M	0.47875	%
2M	0.48167	%
3M	0.49208	%
4M	0.50572	%
5M	0.51955	%
6M	0.53521	%
7M	0.55229	%
8M	0.56873	%
9M	0.58250	%
10M	0.59750	%
11M	0.61125	%
1Y	0.62570	%
15M	0.66163	%
18M	0.69500	%
2Y	0.75250	%
3Y	0.83126	%
4Y	0.88542	%
5Y	0.93542	%
6Y	0.99000	%
7Y	1.04875	%
8Y	1.10958	%
9Y	1.17458	%
10Y	1.24469	%
11Y	1.31750	%
12Y	1.39063	%
15Y	1.61158	%
20Y	1.91250	%
25Y	2.08500	%
30Y	2.18561	%
35Y	2.25575	%
40Y	2.29325	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77262	%
4M	0.81003	%
5M	0.84560	%
6M	0.88128	%
7M	0.89190	%
8M	0.93500	%
9M	0.97813	%
10M	1.01375	%
11M	1.04753	%
1Y	31.12500	bp
18M	31.37500	bp
2Y	31.87500	bp
3Y	33.87500	bp
4Y	34.87500	bp
5Y	35.12500	bp
6Y	35.75000	bp
7Y	36.12500	bp
8Y	36.37500	bp
9Y	36.62500	bp
10Y	36.62500	bp
12Y	36.62500	bp
15Y	35.87500	bp
20Y	35.25000	bp
25Y	35.25000	bp
30Y	35.25000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.86750	%
8M	0.88628	%
9M	0.90503	%
10M	0.92500	%
11M	0.94315	%
1Y	-1.09380	bp
18M	-3.62500	bp
2Y	-5.33330	bp
3Y	-6.90630	bp
4Y	-7.81250	bp
5Y	-8.50000	bp
6Y	-8.62500	bp
7Y	-8.62500	bp
8Y	-8.37500	bp
9Y	-8.50000	bp
10Y	-8.00000	bp
12Y	-7.37500	bp
15Y	-6.12500	bp
20Y	-4.50000	bp
25Y	-4.00000	bp
30Y	-4.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60455	%
3M	0.63625	%
6M	0.68375	%
9M	0.73125	%
1Y	15.87500	bp
18M	12.12500	bp
2Y	8.62500	bp
3Y	4.87500	bp
4Y	2.37500	bp
5Y	2.00000	bp
6Y	3.00000	bp
7Y	4.75000	bp
8Y	5.62500	bp
9Y	6.87500	bp
10Y	7.37500	bp
12Y	6.87500	bp
15Y	6.62500	bp
20Y	6.25000	bp
25Y	6.25000	bp
30Y	6.25000	bp

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