Settlement Rates (Interest Rate Swaps)

2025/8/6

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48250	%
3M	0.49770	%
4M	0.51833	%
5M	0.53875	%
6M	0.56013	%
7M	0.57750	%
8M	0.59333	%
9M	0.60792	%
10M	0.62242	%
11M	0.63623	%
1Y	0.64906	%
15M	0.68500	%
18M	0.71938	%
2Y	0.77375	%
3Y	0.85292	%
4Y	0.91167	%
5Y	0.96375	%
6Y	1.01750	%
7Y	1.07792	%
8Y	1.14042	%
9Y	1.20792	%
10Y	1.28061	%
11Y	1.35833	%
12Y	1.43875	%
15Y	1.68577	%
20Y	2.03249	%
25Y	2.24375	%
30Y	2.37225	%
35Y	2.45625	%
40Y	2.50875	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80373	%
5M	0.83378	%
6M	0.86435	%
7M	0.89628	%
8M	0.92688	%
9M	0.95815	%
10M	0.98908	%
11M	1.01968	%
1Y	26.12500	bp
18M	26.87500	bp
2Y	28.00000	bp
3Y	28.50000	bp
4Y	29.25000	bp
5Y	30.25000	bp
6Y	31.00000	bp
7Y	32.00000	bp
8Y	32.62500	bp
9Y	33.12500	bp
10Y	33.62500	bp
12Y	33.75000	bp
15Y	33.06250	bp
20Y	32.93750	bp
25Y	32.87500	bp
30Y	32.75000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.87345	%
8M	0.89565	%
9M	0.91780	%
10M	0.94033	%
11M	0.96250	%
1Y	0.87500	bp
18M	-0.50000	bp
2Y	-1.75000	bp
3Y	-3.25000	bp
4Y	-3.87500	bp
5Y	-4.50000	bp
6Y	-4.75000	bp
7Y	-5.25000	bp
8Y	-5.37500	bp
9Y	-5.12500	bp
10Y	-5.12500	bp
12Y	-4.62500	bp
15Y	-2.62500	bp
20Y	-1.62500	bp
25Y	-1.12500	bp
30Y	-1.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.59250	%
3M	0.62875	%
6M	0.68125	%
9M	0.73500	%
1Y	12.50000	bp
18M	9.37500	bp
2Y	9.00000	bp
3Y	6.37500	bp
4Y	5.00000	bp
5Y	5.31250	bp
6Y	4.75000	bp
7Y	4.50000	bp
8Y	4.25000	bp
9Y	4.12500	bp
10Y	4.25000	bp
12Y	4.25000	bp
15Y	4.25000	bp
20Y	4.12500	bp
25Y	4.25000	bp
30Y	4.25000	bp

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