Settlement Rates (Interest Rate Swaps)

2025/6/20

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48000	%
3M	0.48250	%
4M	0.49125	%
5M	0.50531	%
6M	0.51750	%
7M	0.53229	%
8M	0.54591	%
9M	0.55516	%
10M	0.56649	%
11M	0.57775	%
1Y	0.58925	%
15M	0.62031	%
18M	0.64625	%
2Y	0.69292	%
3Y	0.76246	%
4Y	0.81500	%
5Y	0.86417	%
6Y	0.91813	%
7Y	0.97834	%
8Y	1.04146	%
9Y	1.10833	%
10Y	1.18139	%
11Y	1.25750	%
12Y	1.33404	%
15Y	1.56656	%
20Y	1.88530	%
25Y	2.07125	%
30Y	2.18530	%
35Y	2.26000	%
40Y	2.30063	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.79873	%
5M	0.82378	%
6M	0.85000	%
7M	0.87628	%
8M	0.90128	%
9M	0.92938	%
10M	0.95878	%
11M	0.98628	%
1Y	30.00000	bp
18M	30.75000	bp
2Y	31.18750	bp
3Y	32.87500	bp
4Y	34.12500	bp
5Y	34.75000	bp
6Y	35.25000	bp
7Y	35.62500	bp
8Y	36.00000	bp
9Y	36.25000	bp
10Y	36.25000	bp
12Y	36.62500	bp
15Y	36.00000	bp
20Y	35.37500	bp
25Y	35.37500	bp
30Y	35.37500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.85840	%
8M	0.86940	%
9M	0.88033	%
10M	0.89125	%
11M	0.90280	%
1Y	-1.37500	bp
18M	-2.75000	bp
2Y	-4.00000	bp
3Y	-5.62500	bp
4Y	-6.87500	bp
5Y	-7.87500	bp
6Y	-8.00000	bp
7Y	-7.87500	bp
8Y	-7.75000	bp
9Y	-7.75000	bp
10Y	-7.25000	bp
12Y	-6.87500	bp
15Y	-5.50000	bp
20Y	-3.87500	bp
25Y	-3.37500	bp
30Y	-3.37500	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.62875	%
6M	0.66625	%
9M	0.70500	%
1Y	14.75000	bp
18M	11.12500	bp
2Y	7.75000	bp
3Y	3.62500	bp
4Y	1.37500	bp
5Y	1.25000	bp
6Y	2.25000	bp
7Y	3.62500	bp
8Y	4.87500	bp
9Y	6.25000	bp
10Y	6.75000	bp
12Y	6.62500	bp
15Y	6.25000	bp
20Y	6.12500	bp
25Y	6.12500	bp
30Y	6.12500	bp

【Contact】
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