Settlement Rates (Interest Rate Swaps)

2025/9/3

JPY OIS		
1D	0.47700	%
1W	0.47875	%
2W	0.47869	%
3W	0.48000	%
1M	0.48250	%
2M	0.49250	%
3M	0.52142	%
4M	0.54371	%
5M	0.56563	%
6M	0.58625	%
7M	0.60625	%
8M	0.62469	%
9M	0.64250	%
10M	0.66000	%
11M	0.67709	%
1Y	0.69415	%
15M	0.74000	%
18M	0.78294	%
2Y	0.85458	%
3Y	0.95583	%
4Y	1.03042	%
5Y	1.09667	%
6Y	1.16208	%
7Y	1.23333	%
8Y	1.30208	%
9Y	1.37458	%
10Y	1.45125	%
11Y	1.53125	%
12Y	1.61292	%
15Y	1.86438	%
20Y	2.22125	%
25Y	2.44125	%
30Y	2.57606	%
35Y	2.66563	%
40Y	2.72188	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.81315	%
5M	0.85375	%
6M	0.89470	%
7M	0.94155	%
8M	0.98345	%
9M	1.02280	%
10M	1.05250	%
11M	1.08500	%
1Y	25.75000	bp
18M	27.00000	bp
2Y	27.75000	bp
3Y	28.75000	bp
4Y	29.62500	bp
5Y	30.37500	bp
6Y	31.12500	bp
7Y	31.87500	bp
8Y	32.62500	bp
9Y	33.12500	bp
10Y	33.62500	bp
12Y	34.12500	bp
15Y	34.25000	bp
20Y	34.12500	bp
25Y	34.00000	bp
30Y	33.87500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.88250	%
8M	0.91375	%
9M	0.96625	%
10M	1.00565	%
11M	1.02563	%
1Y	-0.50000	bp
18M	-1.25000	bp
2Y	-1.87500	bp
3Y	-2.62500	bp
4Y	-3.25000	bp
5Y	-3.75000	bp
6Y	-3.87500	bp
7Y	-4.00000	bp
8Y	-4.00000	bp
9Y	-3.87500	bp
10Y	-3.87500	bp
12Y	-3.50000	bp
15Y	-2.50000	bp
20Y	-1.25000	bp
25Y	-1.00000	bp
30Y	-1.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.64375	%
6M	0.70625	%
9M	0.77000	%
1Y	12.25000	bp
18M	10.12500	bp
2Y	9.25000	bp
3Y	7.50000	bp
4Y	6.87500	bp
5Y	6.37500	bp
6Y	5.50000	bp
7Y	4.62500	bp
8Y	4.37500	bp
9Y	4.12500	bp
10Y	4.37500	bp
12Y	5.37500	bp
15Y	5.25000	bp
20Y	5.25000	bp
25Y	5.25000	bp
30Y	5.25000	bp

【Contact】
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