Settlement Rates (Interest Rate Swaps)

2025/6/26

JPY OIS		
1D	0.47800	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48125	%
3M	0.48375	%
4M	0.49500	%
5M	0.51000	%
6M	0.52583	%
7M	0.54092	%
8M	0.55569	%
9M	0.56875	%
10M	0.58133	%
11M	0.59417	%
1Y	0.60530	%
15M	0.63788	%
18M	0.66625	%
2Y	0.71333	%
3Y	0.78417	%
4Y	0.83625	%
5Y	0.88375	%
6Y	0.93508	%
7Y	0.99258	%
8Y	1.05375	%
9Y	1.11875	%
10Y	1.19000	%
11Y	1.26375	%
12Y	1.33875	%
15Y	1.56500	%
20Y	1.87788	%
25Y	2.06525	%
30Y	2.17594	%
35Y	2.25625	%
40Y	2.29938	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80090	%
5M	0.82878	%
6M	0.85690	%
7M	0.88533	%
8M	0.91310	%
9M	0.94250	%
10M	0.97123	%
11M	0.99873	%
1Y	29.37500	bp
18M	30.25000	bp
2Y	30.87500	bp
3Y	31.62500	bp
4Y	32.37500	bp
5Y	33.37500	bp
6Y	33.75000	bp
7Y	34.12500	bp
8Y	34.50000	bp
9Y	34.75000	bp
10Y	35.00000	bp
12Y	35.37500	bp
15Y	34.87500	bp
20Y	34.37500	bp
25Y	34.37500	bp
30Y	34.37500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.86250	%
8M	0.87873	%
9M	0.89378	%
10M	0.90873	%
11M	0.92500	%
1Y	-0.62500	bp
18M	-2.12500	bp
2Y	-3.50000	bp
3Y	-4.62500	bp
4Y	-5.62500	bp
5Y	-6.00000	bp
6Y	-6.25000	bp
7Y	-6.12500	bp
8Y	-5.75000	bp
9Y	-5.75000	bp
10Y	-5.37500	bp
12Y	-4.87500	bp
15Y	-3.62500	bp
20Y	-1.75000	bp
25Y	-1.37500	bp
30Y	-1.37500	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.63125	%
6M	0.67500	%
9M	0.71750	%
1Y	14.12500	bp
18M	10.50000	bp
2Y	7.12500	bp
3Y	2.25000	bp
4Y	-0.25000	bp
5Y	-0.12500	bp
6Y	0.50000	bp
7Y	1.87500	bp
8Y	3.12500	bp
9Y	4.50000	bp
10Y	5.25000	bp
12Y	5.37500	bp
15Y	5.12500	bp
20Y	5.12500	bp
25Y	4.75000	bp
30Y	4.68750	bp

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