Settlement Rates (Interest Rate Swaps)

2025/9/26

JPY OIS		
1D	0.47700	%
1W	0.47852	%
2W	0.47788	%
3W	0.47875	%
1M	0.47875	%
2M	0.54625	%
3M	0.57672	%
4M	0.60164	%
5M	0.62217	%
6M	0.64057	%
7M	0.66000	%
8M	0.68099	%
9M	0.70267	%
10M	0.72500	%
11M	0.74737	%
1Y	0.76701	%
15M	0.82000	%
18M	0.86750	%
2Y	0.94625	%
3Y	1.05417	%
4Y	1.12771	%
5Y	1.18750	%
6Y	1.24250	%
7Y	1.30250	%
8Y	1.36229	%
9Y	1.42479	%
10Y	1.49000	%
11Y	1.55875	%
12Y	1.63000	%
15Y	1.84606	%
20Y	2.15574	%
25Y	2.35417	%
30Y	2.46950	%
35Y	2.55000	%
40Y	2.59500	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.80250	%
4M	0.85500	%
5M	0.90750	%
6M	0.95878	%
7M	1.00500	%
8M	1.06128	%
9M	1.12628	%
10M	1.17500	%
11M	1.22250	%
1Y	27.12500	bp
18M	29.00000	bp
2Y	29.12500	bp
3Y	30.87500	bp
4Y	32.12500	bp
5Y	33.12500	bp
6Y	34.12500	bp
7Y	35.25000	bp
8Y	36.12500	bp
9Y	36.87500	bp
10Y	37.37500	bp
12Y	38.00000	bp
15Y	38.12500	bp
20Y	38.37500	bp
25Y	38.12500	bp
30Y	38.12500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.90690	%
8M	0.96253	%
9M	1.02810	%
10M	1.08718	%
11M	1.14188	%
1Y	-1.50000	bp
18M	-1.62500	bp
2Y	-2.37500	bp
3Y	-3.00000	bp
4Y	-3.25000	bp
5Y	-3.37500	bp
6Y	-3.37500	bp
7Y	-3.37500	bp
8Y	-3.25000	bp
9Y	-3.00000	bp
10Y	-2.75000	bp
12Y	-2.62500	bp
15Y	-1.62500	bp
20Y	-0.75000	bp
25Y	-0.75000	bp
30Y	-0.75000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.69375	%
6M	0.76000	%
9M	0.82125	%
1Y	13.62500	bp
18M	12.12500	bp
2Y	11.75000	bp
3Y	10.62500	bp
4Y	9.87500	bp
5Y	9.75000	bp
6Y	9.12500	bp
7Y	8.75000	bp
8Y	8.50000	bp
9Y	8.50000	bp
10Y	8.93750	bp
12Y	9.87500	bp
15Y	9.87500	bp
20Y	10.12500	bp
25Y	10.12500	bp
30Y	10.12500	bp

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