Settlement Rates (Interest Rate Swaps)

2025/7/10

JPY OIS		
1D	0.47700	%
1W	0.47730	%
2W	0.47749	%
3W	0.47750	%
1M	0.47800	%
2M	0.47875	%
3M	0.48256	%
4M	0.49396	%
5M	0.50646	%
6M	0.52208	%
7M	0.54042	%
8M	0.55625	%
9M	0.57250	%
10M	0.58758	%
11M	0.60292	%
1Y	0.61686	%
15M	0.65563	%
18M	0.68875	%
2Y	0.74625	%
3Y	0.82958	%
4Y	0.89167	%
5Y	0.94667	%
6Y	1.00387	%
7Y	1.06625	%
8Y	1.13229	%
9Y	1.20208	%
10Y	1.27751	%
11Y	1.35688	%
12Y	1.43740	%
15Y	1.67663	%
20Y	2.01094	%
25Y	2.21000	%
30Y	2.33275	%
35Y	2.41750	%
40Y	2.46625	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80250	%
5M	0.83378	%
6M	0.86373	%
7M	0.88003	%
8M	0.92000	%
9M	0.96125	%
10M	0.99215	%
11M	1.02315	%
1Y	29.12500	bp
18M	29.87500	bp
2Y	30.62500	bp
3Y	31.64060	bp
4Y	32.37500	bp
5Y	33.12500	bp
6Y	33.62500	bp
7Y	33.75000	bp
8Y	34.12500	bp
9Y	34.37500	bp
10Y	34.62500	bp
12Y	34.62500	bp
15Y	33.87500	bp
20Y	33.50000	bp
25Y	33.37500	bp
30Y	33.37500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.87160	%
8M	0.89250	%
9M	0.91593	%
10M	0.93780	%
11M	0.96000	%
1Y	0.37500	bp
18M	-0.62500	bp
2Y	-2.12500	bp
3Y	-3.43750	bp
4Y	-4.75000	bp
5Y	-4.12500	bp
6Y	-4.25000	bp
7Y	-4.00000	bp
8Y	-3.75000	bp
9Y	-3.75000	bp
10Y	-3.50000	bp
12Y	-2.87500	bp
15Y	-1.62500	bp
20Y	-0.25000	bp
25Y	0.37500	bp
30Y	0.87500	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.62563	%
6M	0.66625	%
9M	0.71813	%
1Y	14.62500	bp
18M	10.37500	bp
2Y	8.00000	bp
3Y	3.75000	bp
4Y	1.87500	bp
5Y	1.37500	bp
6Y	1.12500	bp
7Y	1.25000	bp
8Y	1.87500	bp
9Y	2.75000	bp
10Y	3.50000	bp
12Y	3.25000	bp
15Y	2.75000	bp
20Y	2.87500	bp
25Y	2.75000	bp
30Y	2.50000	bp

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