Settlement Rates (Interest Rate Swaps)

2025/6/3

JPY OIS		
1D	0.47600	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48063	%
3M	0.49250	%
4M	0.50375	%
5M	0.51762	%
6M	0.53500	%
7M	0.55104	%
8M	0.56493	%
9M	0.57877	%
10M	0.59210	%
11M	0.60500	%
1Y	0.61845	%
15M	0.65531	%
18M	0.68500	%
2Y	0.74000	%
3Y	0.81250	%
4Y	0.86771	%
5Y	0.92000	%
6Y	0.97500	%
7Y	1.03521	%
8Y	1.09771	%
9Y	1.16396	%
10Y	1.23392	%
11Y	1.30750	%
12Y	1.38021	%
15Y	1.60000	%
20Y	1.90076	%
25Y	2.07125	%
30Y	2.17306	%
35Y	2.24563	%
40Y	2.28563	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80878	%
5M	0.84438	%
6M	0.88065	%
7M	0.91625	%
8M	0.95125	%
9M	0.98750	%
10M	1.02375	%
11M	1.05063	%
1Y	31.37500	bp
18M	33.50000	bp
2Y	34.75000	bp
3Y	36.00000	bp
4Y	37.00000	bp
5Y	37.50000	bp
6Y	37.62500	bp
7Y	37.75000	bp
8Y	37.75000	bp
9Y	38.00000	bp
10Y	38.00000	bp
12Y	37.75000	bp
15Y	37.75000	bp
20Y	36.87500	bp
25Y	36.87500	bp
30Y	36.87500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.87250	%
8M	0.89063	%
9M	0.91190	%
10M	0.94750	%
11M	0.97250	%
1Y	-1.09380	bp
18M	-3.62500	bp
2Y	-5.33330	bp
3Y	-6.90630	bp
4Y	-7.81250	bp
5Y	-8.62500	bp
6Y	-8.75000	bp
7Y	-9.00000	bp
8Y	-8.75000	bp
9Y	-8.62500	bp
10Y	-8.41660	bp
12Y	-7.37500	bp
15Y	-6.75000	bp
20Y	-4.87500	bp
25Y	-4.75000	bp
30Y	-4.75000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60455	%
3M	0.63500	%
6M	0.68000	%
9M	0.72625	%
1Y	16.12500	bp
18M	13.87500	bp
2Y	11.25000	bp
3Y	6.75000	bp
4Y	4.12500	bp
5Y	3.62500	bp
6Y	4.25000	bp
7Y	5.37500	bp
8Y	5.93750	bp
9Y	7.62500	bp
10Y	8.12500	bp
12Y	10.62500	bp
15Y	12.50000	bp
20Y	12.00000	bp
25Y	12.00000	bp
30Y	12.00000	bp

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