Settlement Rates (Interest Rate Swaps)

2025/9/25

JPY OIS		
1D	0.47700	%
1W	0.47813	%
2W	0.47788	%
3W	0.47875	%
1M	0.47875	%
2M	0.54443	%
3M	0.57457	%
4M	0.59964	%
5M	0.62160	%
6M	0.63975	%
7M	0.65946	%
8M	0.68090	%
9M	0.70188	%
10M	0.72398	%
11M	0.74580	%
1Y	0.76477	%
15M	0.81750	%
18M	0.86625	%
2Y	0.94458	%
3Y	1.05104	%
4Y	1.12479	%
5Y	1.18375	%
6Y	1.23625	%
7Y	1.29375	%
8Y	1.35125	%
9Y	1.41188	%
10Y	1.47529	%
11Y	1.54250	%
12Y	1.61229	%
15Y	1.82372	%
20Y	2.12667	%
25Y	2.31979	%
30Y	2.43094	%
35Y	2.50875	%
40Y	2.55333	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.80250	%
4M	0.85500	%
5M	0.90873	%
6M	0.96128	%
7M	1.01003	%
8M	1.07220	%
9M	1.13565	%
10M	1.19000	%
11M	1.24185	%
1Y	27.75000	bp
18M	29.62500	bp
2Y	30.00000	bp
3Y	31.75000	bp
4Y	32.75000	bp
5Y	33.75000	bp
6Y	35.00000	bp
7Y	36.12500	bp
8Y	37.18750	bp
9Y	37.75000	bp
10Y	38.50000	bp
12Y	39.12500	bp
15Y	39.00000	bp
20Y	39.25000	bp
25Y	39.75000	bp
30Y	39.00000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.91000	%
8M	0.97000	%
9M	1.05375	%
10M	1.11655	%
11M	1.16440	%
1Y	-1.25000	bp
18M	-1.62500	bp
2Y	-2.37500	bp
3Y	-3.00000	bp
4Y	-3.31250	bp
5Y	-3.37500	bp
6Y	-3.50000	bp
7Y	-3.37500	bp
8Y	-3.25000	bp
9Y	-3.00000	bp
10Y	-3.00000	bp
12Y	-2.87500	bp
15Y	-2.25000	bp
20Y	-1.25000	bp
25Y	-1.00000	bp
30Y	-1.25000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.69125	%
6M	0.76000	%
9M	0.82500	%
1Y	14.25000	bp
18M	12.75000	bp
2Y	11.75000	bp
3Y	10.50000	bp
4Y	10.00000	bp
5Y	9.87500	bp
6Y	9.25000	bp
7Y	9.12500	bp
8Y	9.06250	bp
9Y	8.75000	bp
10Y	9.25000	bp
12Y	10.31250	bp
15Y	10.25000	bp
20Y	10.50000	bp
25Y	10.50000	bp
30Y	10.50000	bp

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