Settlement Rates (Interest Rate Swaps)

2025/9/1

JPY OIS		
1D	0.47700	%
1W	0.47824	%
2W	0.47833	%
3W	0.47875	%
1M	0.48500	%
2M	0.49877	%
3M	0.53375	%
4M	0.56000	%
5M	0.58148	%
6M	0.60168	%
7M	0.62125	%
8M	0.64146	%
9M	0.65831	%
10M	0.67734	%
11M	0.69500	%
1Y	0.71250	%
15M	0.75688	%
18M	0.79875	%
2Y	0.86958	%
3Y	0.96667	%
4Y	1.03771	%
5Y	1.10000	%
6Y	1.16125	%
7Y	1.22750	%
8Y	1.29396	%
9Y	1.36438	%
10Y	1.43749	%
11Y	1.51417	%
12Y	1.59479	%
15Y	1.83969	%
20Y	2.18469	%
25Y	2.39750	%
30Y	2.52594	%
35Y	2.61375	%
40Y	2.66750	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.81630	%
5M	0.86033	%
6M	0.90375	%
7M	0.94720	%
8M	0.99128	%
9M	1.03500	%
10M	1.07440	%
11M	1.11690	%
1Y	26.37500	bp
18M	27.62500	bp
2Y	28.50000	bp
3Y	29.75000	bp
4Y	30.75000	bp
5Y	31.50000	bp
6Y	32.37500	bp
7Y	33.25000	bp
8Y	34.25000	bp
9Y	34.50000	bp
10Y	35.00000	bp
12Y	35.25000	bp
15Y	35.00000	bp
20Y	34.75000	bp
25Y	34.50000	bp
30Y	34.50000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85091	%
7M	0.88878	%
8M	0.92750	%
9M	0.97190	%
10M	1.01220	%
11M	1.05003	%
1Y	-0.12500	bp
18M	-1.50000	bp
2Y	-2.43750	bp
3Y	-3.35415	bp
4Y	-4.25000	bp
5Y	-4.75000	bp
6Y	-4.93750	bp
7Y	-4.87500	bp
8Y	-5.06250	bp
9Y	-4.93750	bp
10Y	-5.00000	bp
12Y	-4.50000	bp
15Y	-3.50000	bp
20Y	-2.12500	bp
25Y	-1.25000	bp
30Y	-1.37500	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.64750	%
6M	0.72125	%
9M	0.78250	%
1Y	12.87500	bp
18M	10.75000	bp
2Y	10.00000	bp
3Y	8.50000	bp
4Y	7.75000	bp
5Y	7.50000	bp
6Y	6.62500	bp
7Y	6.00000	bp
8Y	6.00000	bp
9Y	5.50000	bp
10Y	5.75000	bp
12Y	6.50000	bp
15Y	6.25000	bp
20Y	6.00000	bp
25Y	6.00000	bp
30Y	6.00000	bp

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