Settlement Rates (Interest Rate Swaps)

2025/9/30

JPY OIS		
1D	0.47600	%
1W	0.47779	%
2W	0.47854	%
3W	0.47844	%
1M	0.49832	%
2M	0.56731	%
3M	0.60148	%
4M	0.62338	%
5M	0.64257	%
6M	0.65962	%
7M	0.68078	%
8M	0.69945	%
9M	0.72034	%
10M	0.74202	%
11M	0.76367	%
1Y	0.78219	%
15M	0.83500	%
18M	0.88000	%
2Y	0.95875	%
3Y	1.06396	%
4Y	1.13750	%
5Y	1.19750	%
6Y	1.25375	%
7Y	1.31375	%
8Y	1.37375	%
9Y	1.43625	%
10Y	1.50278	%
11Y	1.57042	%
12Y	1.64125	%
15Y	1.85418	%
20Y	2.16111	%
25Y	2.35750	%
30Y	2.47248	%
35Y	2.55000	%
40Y	2.59458	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.81847	%
4M	0.86375	%
5M	0.90873	%
6M	0.95500	%
7M	1.00563	%
8M	1.05813	%
9M	1.11220	%
10M	1.16160	%
11M	1.21033	%
1Y	26.75000	bp
18M	28.50000	bp
2Y	29.00000	bp
3Y	30.37500	bp
4Y	31.50000	bp
5Y	32.75000	bp
6Y	33.75000	bp
7Y	34.75000	bp
8Y	35.75000	bp
9Y	36.25000	bp
10Y	36.75000	bp
12Y	37.25000	bp
15Y	37.50000	bp
20Y	38.25000	bp
25Y	38.12500	bp
30Y	38.12500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.88108	%
7M	0.93250	%
8M	0.98595	%
9M	1.03875	%
10M	1.09155	%
11M	1.14440	%
1Y	-1.37500	bp
18M	-1.75000	bp
2Y	-2.00000	bp
3Y	-2.56250	bp
4Y	-3.12500	bp
5Y	-3.62500	bp
6Y	-3.75000	bp
7Y	-3.75000	bp
8Y	-3.62500	bp
9Y	-3.25000	bp
10Y	-3.25000	bp
12Y	-2.50000	bp
15Y	-2.00000	bp
20Y	-1.00000	bp
25Y	-1.00000	bp
30Y	-1.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.71875	%
6M	0.78000	%
9M	0.84375	%
1Y	13.25000	bp
18M	12.00000	bp
2Y	12.25000	bp
3Y	10.75000	bp
4Y	9.87500	bp
5Y	9.37500	bp
6Y	8.75000	bp
7Y	8.25000	bp
8Y	8.25000	bp
9Y	8.25000	bp
10Y	8.50000	bp
12Y	8.25000	bp
15Y	9.37500	bp
20Y	9.75000	bp
25Y	9.75000	bp
30Y	9.75000	bp

【Contact】
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