Settlement Rates (Interest Rate Swaps)

2025/9/9

JPY OIS		
1D	0.47700	%
1W	0.47792	%
2W	0.47875	%
3W	0.48000	%
1M	0.48127	%
2M	0.49377	%
3M	0.51208	%
4M	0.53375	%
5M	0.55750	%
6M	0.57634	%
7M	0.59750	%
8M	0.61551	%
9M	0.63377	%
10M	0.65375	%
11M	0.67074	%
1Y	0.68781	%
15M	0.72998	%
18M	0.76875	%
2Y	0.83208	%
3Y	0.92188	%
4Y	0.98646	%
5Y	1.04375	%
6Y	1.10229	%
7Y	1.16750	%
8Y	1.23500	%
9Y	1.30625	%
10Y	1.38158	%
11Y	1.45979	%
12Y	1.54125	%
15Y	1.79152	%
20Y	2.14585	%
25Y	2.37250	%
30Y	2.50863	%
35Y	2.60188	%
40Y	2.65938	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.81750	%
5M	0.85875	%
6M	0.90155	%
7M	0.94405	%
8M	0.98438	%
9M	1.02315	%
10M	1.06188	%
11M	1.09688	%
1Y	26.75000	bp
18M	27.87500	bp
2Y	28.62500	bp
3Y	29.75000	bp
4Y	30.75000	bp
5Y	31.62500	bp
6Y	32.25000	bp
7Y	33.12500	bp
8Y	33.75000	bp
9Y	34.25000	bp
10Y	34.62500	bp
12Y	35.12500	bp
15Y	35.00000	bp
20Y	35.00000	bp
25Y	34.75000	bp
30Y	34.75000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85091	%
7M	0.88593	%
8M	0.92060	%
9M	0.97750	%
10M	0.98720	%
11M	1.03940	%
1Y	-0.25000	bp
18M	-1.25000	bp
2Y	-1.87500	bp
3Y	-2.62500	bp
4Y	-3.25000	bp
5Y	-3.37500	bp
6Y	-3.50000	bp
7Y	-3.62500	bp
8Y	-3.50000	bp
9Y	-3.50000	bp
10Y	-3.62500	bp
12Y	-3.12500	bp
15Y	-2.37500	bp
20Y	-1.12500	bp
25Y	-1.00000	bp
30Y	-1.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.64250	%
6M	0.70375	%
9M	0.76500	%
1Y	13.12500	bp
18M	10.87500	bp
2Y	10.12500	bp
3Y	8.50000	bp
4Y	7.75000	bp
5Y	7.62500	bp
6Y	6.50000	bp
7Y	5.87500	bp
8Y	5.50000	bp
9Y	5.25000	bp
10Y	5.37500	bp
12Y	5.87500	bp
15Y	6.25000	bp
20Y	6.25000	bp
25Y	6.25000	bp
30Y	6.25000	bp

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