Settlement Rates (Interest Rate Swaps)

2025/9/29

JPY OIS		
1D	0.47600	%
1W	0.47717	%
2W	0.47843	%
3W	0.47875	%
1M	0.49557	%
2M	0.55498	%
3M	0.58874	%
4M	0.61008	%
5M	0.63100	%
6M	0.64670	%
7M	0.66625	%
8M	0.68685	%
9M	0.70697	%
10M	0.72980	%
11M	0.75042	%
1Y	0.77018	%
15M	0.82313	%
18M	0.86906	%
2Y	0.94750	%
3Y	1.05271	%
4Y	1.12396	%
5Y	1.18167	%
6Y	1.23646	%
7Y	1.29625	%
8Y	1.35583	%
9Y	1.41917	%
10Y	1.48518	%
11Y	1.55250	%
12Y	1.62396	%
15Y	1.83907	%
20Y	2.14818	%
25Y	2.34219	%
30Y	2.46067	%
35Y	2.53794	%
40Y	2.58875	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.80250	%
4M	0.85435	%
5M	0.90565	%
6M	0.95750	%
7M	1.01250	%
8M	1.06720	%
9M	1.12000	%
10M	1.18503	%
11M	1.23280	%
1Y	27.00000	bp
18M	28.87500	bp
2Y	29.00000	bp
3Y	30.75000	bp
4Y	32.00000	bp
5Y	33.12500	bp
6Y	34.12500	bp
7Y	35.12500	bp
8Y	35.87500	bp
9Y	36.62500	bp
10Y	37.12500	bp
12Y	37.75000	bp
15Y	37.87500	bp
20Y	38.37500	bp
25Y	38.12500	bp
30Y	38.12500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85091	%
7M	0.90873	%
8M	0.96628	%
9M	1.02563	%
10M	1.08378	%
11M	1.14218	%
1Y	-1.50000	bp
18M	-1.93750	bp
2Y	-1.71875	bp
3Y	-2.56250	bp
4Y	-2.75000	bp
5Y	-3.00000	bp
6Y	-3.00000	bp
7Y	-2.93750	bp
8Y	-3.18750	bp
9Y	-2.93750	bp
10Y	-2.56250	bp
12Y	-2.50000	bp
15Y	-1.50000	bp
20Y	-0.62500	bp
25Y	-0.62500	bp
30Y	-0.56250	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.70750	%
6M	0.76750	%
9M	0.82750	%
1Y	13.50000	bp
18M	12.00000	bp
2Y	11.75000	bp
3Y	10.62500	bp
4Y	9.87500	bp
5Y	9.75000	bp
6Y	9.12500	bp
7Y	8.62500	bp
8Y	8.37500	bp
9Y	8.37500	bp
10Y	8.62500	bp
12Y	9.25000	bp
15Y	9.37500	bp
20Y	10.00000	bp
25Y	10.00000	bp
30Y	10.00000	bp

【Contact】
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