Settlement Rates (Interest Rate Swaps)

2025/6/30

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48125	%
3M	0.48500	%
4M	0.49627	%
5M	0.51176	%
6M	0.52790	%
7M	0.54274	%
8M	0.55792	%
9M	0.57249	%
10M	0.58723	%
11M	0.59793	%
1Y	0.61156	%
15M	0.64594	%
18M	0.67625	%
2Y	0.72875	%
3Y	0.80250	%
4Y	0.85750	%
5Y	0.90646	%
6Y	0.95875	%
7Y	1.01750	%
8Y	1.07875	%
9Y	1.14438	%
10Y	1.21702	%
11Y	1.29042	%
12Y	1.36563	%
15Y	1.59361	%
20Y	1.90861	%
25Y	2.09563	%
30Y	2.20859	%
35Y	2.28563	%
40Y	2.33031	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80123	%
5M	0.83000	%
6M	0.85873	%
7M	0.87563	%
8M	0.91750	%
9M	0.96875	%
10M	0.99003	%
11M	1.00628	%
1Y	29.12500	bp
18M	29.87500	bp
2Y	30.62500	bp
3Y	31.65625	bp
4Y	32.37500	bp
5Y	33.12500	bp
6Y	33.59375	bp
7Y	33.75000	bp
8Y	34.12500	bp
9Y	34.37500	bp
10Y	34.62500	bp
12Y	34.87500	bp
15Y	34.37500	bp
20Y	33.87500	bp
25Y	33.87500	bp
30Y	33.87500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.86563	%
8M	0.88500	%
9M	0.90500	%
10M	0.92625	%
11M	0.94560	%
1Y	-0.25000	bp
18M	-1.50000	bp
2Y	-3.00000	bp
3Y	-4.43750	bp
4Y	-5.50000	bp
5Y	-5.12500	bp
6Y	-5.37500	bp
7Y	-5.00000	bp
8Y	-4.75000	bp
9Y	-4.62500	bp
10Y	-4.37500	bp
12Y	-4.00000	bp
15Y	-2.78125	bp
20Y	-0.96875	bp
25Y	-0.53125	bp
30Y	-0.50000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.63125	%
6M	0.67750	%
9M	0.72125	%
1Y	13.90625	bp
18M	10.12500	bp
2Y	7.21875	bp
3Y	2.75000	bp
4Y	0.50000	bp
5Y	0.46875	bp
6Y	0.46875	bp
7Y	1.50000	bp
8Y	2.75000	bp
9Y	4.12500	bp
10Y	4.87500	bp
12Y	4.93750	bp
15Y	4.68750	bp
20Y	4.62500	bp
25Y	4.62500	bp
30Y	4.62500	bp

【Contact】
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