Settlement Rates (Interest Rate Swaps)

2025/9/10

JPY OIS		
1D	0.47700	%
1W	0.47833	%
2W	0.47875	%
3W	0.47875	%
1M	0.48083	%
2M	0.49688	%
3M	0.51844	%
4M	0.54438	%
5M	0.56892	%
6M	0.58876	%
7M	0.60750	%
8M	0.62500	%
9M	0.64500	%
10M	0.66320	%
11M	0.68125	%
1Y	0.69969	%
15M	0.74125	%
18M	0.78031	%
2Y	0.84500	%
3Y	0.93383	%
4Y	0.99625	%
5Y	1.05050	%
6Y	1.10688	%
7Y	1.16929	%
8Y	1.23625	%
9Y	1.30646	%
10Y	1.37986	%
11Y	1.45688	%
12Y	1.53729	%
15Y	1.78531	%
20Y	2.13642	%
25Y	2.35625	%
30Y	2.49134	%
35Y	2.58031	%
40Y	2.63656	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.81880	%
5M	0.86685	%
6M	0.90968	%
7M	0.95908	%
8M	0.99875	%
9M	1.03878	%
10M	1.08438	%
11M	1.12813	%
1Y	27.50000	bp
18M	29.00000	bp
2Y	29.87500	bp
3Y	31.50000	bp
4Y	33.00000	bp
5Y	34.00000	bp
6Y	34.75000	bp
7Y	35.62500	bp
8Y	36.25000	bp
9Y	36.75000	bp
10Y	37.25000	bp
12Y	37.50000	bp
15Y	37.00000	bp
20Y	36.93750	bp
25Y	36.75000	bp
30Y	36.68750	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85091	%
7M	0.89063	%
8M	0.93065	%
9M	0.99310	%
10M	1.03780	%
11M	1.06595	%
1Y	-0.37500	bp
18M	-1.12500	bp
2Y	-1.87500	bp
3Y	-3.00000	bp
4Y	-3.62500	bp
5Y	-3.81250	bp
6Y	-3.81250	bp
7Y	-4.12500	bp
8Y	-4.00000	bp
9Y	-4.00000	bp
10Y	-4.00000	bp
12Y	-3.50000	bp
15Y	-2.75000	bp
20Y	-1.75000	bp
25Y	-1.50000	bp
30Y	-1.75000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60182	%
3M	0.64500	%
6M	0.70875	%
9M	0.77375	%
1Y	14.12500	bp
18M	12.37500	bp
2Y	11.62500	bp
3Y	10.50000	bp
4Y	10.00000	bp
5Y	10.00000	bp
6Y	9.00000	bp
7Y	8.50000	bp
8Y	8.00000	bp
9Y	7.75000	bp
10Y	8.00000	bp
12Y	7.87500	bp
15Y	8.25000	bp
20Y	8.25000	bp
25Y	8.25000	bp
30Y	8.25000	bp

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