Settlement Rates (Interest Rate Swaps)

2025/8/13

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48377	%
3M	0.50125	%
4M	0.51807	%
5M	0.53710	%
6M	0.55756	%
7M	0.57497	%
8M	0.59230	%
9M	0.60750	%
10M	0.62313	%
11M	0.63752	%
1Y	0.65281	%
15M	0.69125	%
18M	0.72625	%
2Y	0.78250	%
3Y	0.86750	%
4Y	0.93095	%
5Y	0.98833	%
6Y	1.04375	%
7Y	1.10500	%
8Y	1.16875	%
9Y	1.23750	%
10Y	1.31125	%
11Y	1.39000	%
12Y	1.47125	%
15Y	1.71875	%
20Y	2.06750	%
25Y	2.28100	%
30Y	2.41061	%
35Y	2.49750	%
40Y	2.55250	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80500	%
5M	0.83878	%
6M	0.87128	%
7M	0.90378	%
8M	0.93623	%
9M	0.97190	%
10M	1.02065	%
11M	1.03875	%
1Y	26.75000	bp
18M	27.50000	bp
2Y	28.50000	bp
3Y	29.12500	bp
4Y	29.93750	bp
5Y	30.25000	bp
6Y	31.00000	bp
7Y	32.00000	bp
8Y	32.75000	bp
9Y	33.25000	bp
10Y	33.62500	bp
12Y	34.25000	bp
15Y	33.62500	bp
20Y	33.50000	bp
25Y	33.37500	bp
30Y	33.37500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.87563	%
8M	0.90128	%
9M	0.92688	%
10M	0.95345	%
11M	0.97905	%
1Y	0.87500	bp
18M	-0.50000	bp
2Y	-1.75000	bp
3Y	-3.25000	bp
4Y	-3.87500	bp
5Y	-4.25000	bp
6Y	-4.50000	bp
7Y	-4.62500	bp
8Y	-4.75000	bp
9Y	-4.75000	bp
10Y	-4.75000	bp
12Y	-4.37500	bp
15Y	-3.12500	bp
20Y	-1.87500	bp
25Y	-1.50000	bp
30Y	-1.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.59250	%
3M	0.62875	%
6M	0.68250	%
9M	0.73625	%
1Y	13.12500	bp
18M	10.00000	bp
2Y	9.62500	bp
3Y	7.00000	bp
4Y	6.43750	bp
5Y	5.31250	bp
6Y	4.75000	bp
7Y	4.50000	bp
8Y	4.50000	bp
9Y	4.25000	bp
10Y	4.37500	bp
12Y	4.25000	bp
15Y	4.62500	bp
20Y	4.50000	bp
25Y	4.50000	bp
30Y	4.75000	bp

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