

Settlement Rates (Interest Rate Swaps)

2025/5/20

JPY OIS		
1D	0.47800	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.47877	%
3M	0.48500	%
4M	0.49188	%
5M	0.50542	%
6M	0.52094	%
7M	0.53480	%
8M	0.54959	%
9M	0.56563	%
10M	0.57750	%
11M	0.59000	%
1Y	0.60186	%
15M	0.63688	%
18M	0.66356	%
2Y	0.71458	%
3Y	0.79167	%
4Y	0.85646	%
5Y	0.91625	%
6Y	0.97938	%
7Y	1.04558	%
8Y	1.11313	%
9Y	1.18383	%
10Y	1.25883	%
11Y	1.33396	%
12Y	1.40833	%
15Y	1.62734	%
20Y	1.93155	%
25Y	2.10917	%
30Y	2.22186	%
35Y	2.29388	%
40Y	2.33388	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)			
3M	0.77000	%	
4M	0.80250	%	
5M	0.83500	%	
6M	0.86750	%	
7M	0.90000	%	
8M	0.93250	%	
9M	0.96625	%	
10M	1.01030	%	
11M	1.03190	%	
1Y	31.37500	bp	
18M	33.50000	bp	
2Y	34.75000	bp	
3Y	36.00000	bp	
4Y	37.00000	bp	
5Y	37.50000	bp	
6Y	37.62500	bp	
7Y	37.75000	bp	
8Y	37.75000	bp	
9Y	37.75000	bp	
10Y	37.75000	bp	
12Y	37.75000	bp	
15Y	37.75000	bp	
20Y	36.87500	bp	
25Y	36.87500	bp	
30Y	36.87500	bp	

JPY 6M Japanese Yen TIBOR (6M DTIBOR)			
6M	0.84750	%	
7M	0.86750	%	
8M	0.88843	%	
9M	0.90840	%	
10M	0.92873	%	
11M	0.94940	%	
1Y	-1.00000	bp	
18M	-3.50000	bp	
2Y	-5.50000	bp	
3Y	-7.12500	bp	
4Y	-8.00000	bp	
5Y	-8.50000	bp	
6Y	-8.70830	bp	
7Y	-8.75000	bp	
8Y	-8.37500	bp	
9Y	-8.12500	bp	
10Y	-7.75000	bp	
12Y	-7.00000	bp	
15Y	-6.50000	bp	
20Y	-4.75000	bp	
25Y	-4.75000	bp	
30Y	-4.75000	bp	

JPY 1M Japanese Yen TIBOR (1M DTIBOR)			
1M	0.60375	%	
3M	0.63125	%	
6M	0.67188	%	
9M	0.71500	%	
1Y	16.25000	bp	
18M	14.12500	bp	
2Y	12.37500	bp	
3Y	9.00000	bp	
4Y	7.50000	bp	
5Y	7.50000	bp	
6Y	8.12500	bp	
7Y	9.68750	bp	
8Y	11.37500	bp	
9Y	12.75000	bp	
10Y	13.75000	bp	
12Y	14.25000	bp	
15Y	14.25000	bp	
20Y	13.37500	bp	
25Y	13.37500	bp	
30Y	13.37500	bp	

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