Settlement Rates (Interest Rate Swaps)

2025/7/28

JPY OIS		
1D	0.47700	%
1W	0.48000	%
2W	0.48021	%
3W	0.48125	%
1M	0.48125	%
2M	0.48710	%
3M	0.50460	%
4M	0.53583	%
5M	0.55960	%
6M	0.58156	%
7M	0.60017	%
8M	0.61791	%
9M	0.63516	%
10M	0.65069	%
11M	0.66668	%
1Y	0.68188	%
15M	0.72408	%
18M	0.76188	%
2Y	0.82250	%
3Y	0.90625	%
4Y	0.97000	%
5Y	1.02750	%
6Y	1.08313	%
7Y	1.14479	%
8Y	1.20750	%
9Y	1.27415	%
10Y	1.34646	%
11Y	1.42250	%
12Y	1.50063	%
15Y	1.73500	%
20Y	2.06030	%
25Y	2.25667	%
30Y	2.37585	%
35Y	2.45438	%
40Y	2.50125	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80878	%
5M	0.84500	%
6M	0.88128	%
7M	0.89625	%
8M	0.95063	%
9M	1.01628	%
10M	1.05250	%
11M	1.09250	%
1Y	25.50000	bp
18M	26.75000	bp
2Y	27.50000	bp
3Y	28.75000	bp
4Y	29.50000	bp
5Y	30.50000	bp
6Y	31.25000	bp
7Y	32.06250	bp
8Y	33.12500	bp
9Y	33.37500	bp
10Y	33.75000	bp
12Y	33.75000	bp
15Y	33.06250	bp
20Y	32.93750	bp
25Y	32.87500	bp
30Y	32.75000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85091	%
7M	0.88188	%
8M	0.91500	%
9M	0.94753	%
10M	0.99750	%
11M	1.02128	%
1Y	1.50000	bp
18M	-0.06250	bp
2Y	-1.50000	bp
3Y	-2.87500	bp
4Y	-3.75000	bp
5Y	-4.75000	bp
6Y	-5.00000	bp
7Y	-5.50000	bp
8Y	-5.37500	bp
9Y	-5.12500	bp
10Y	-5.00000	bp
12Y	-4.56250	bp
15Y	-1.87500	bp
20Y	-0.25000	bp
25Y	0.25000	bp
30Y	0.25000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.64188	%
6M	0.70125	%
9M	0.76000	%
1Y	11.87500	bp
18M	9.25000	bp
2Y	8.25000	bp
3Y	5.62500	bp
4Y	4.75000	bp
5Y	4.75000	bp
6Y	4.50000	bp
7Y	4.25000	bp
8Y	4.25000	bp
9Y	4.37500	bp
10Y	4.50000	bp
12Y	4.50000	bp
15Y	4.25000	bp
20Y	4.12500	bp
25Y	4.25000	bp
30Y	4.25000	bp

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