Settlement Rates (Interest Rate Swaps)

2025/5/23

JPY OIS		
1D	0.47600	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.47875	%
3M	0.48625	%
4M	0.49250	%
5M	0.50250	%
6M	0.51750	%
7M	0.53250	%
8M	0.54458	%
9M	0.55979	%
10M	0.57042	%
11M	0.58282	%
1Y	0.59500	%
15M	0.63063	%
18M	0.66125	%
2Y	0.71625	%
3Y	0.79745	%
4Y	0.86521	%
5Y	0.92875	%
6Y	0.99417	%
7Y	1.06417	%
8Y	1.13417	%
9Y	1.20792	%
10Y	1.28531	%
11Y	1.36542	%
12Y	1.44458	%
15Y	1.67626	%
20Y	1.98845	%
25Y	2.16938	%
30Y	2.28343	%
35Y	2.36500	%
40Y	2.40500	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77000	%
4M	0.80123	%
5M	0.83250	%
6M	0.86373	%
7M	0.88438	%
8M	0.92190	%
9M	0.96313	%
10M	0.99440	%
11M	1.02718	%
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	0.86500	%
8M	0.88125	%
9M	0.89815	%
10M	0.91563	%
11M	0.93190	%
1Y	-1.00000	bp
18M	-3.50000	bp
2Y	-5.37500	bp
3Y	-7.12500	bp
4Y	-8.00000	bp
5Y	-8.62500	bp
6Y	-8.75000	bp
7Y	-9.00000	bp
8Y	-8.75000	bp
9Y	-8.62500	bp
10Y	-8.50000	bp
12Y	-7.37500	bp
15Y	-6.75000	bp
20Y	-4.87500	bp
25Y	-4.75000	bp
30Y	-4.75000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.63000	%
6M	0.66875	%
9M	0.71063	%
1Y	16.25000	bp
18M	14.00000	bp
2Y	12.25000	bp
3Y	9.00000	bp
4Y	7.50000	bp
5Y	7.50000	bp
6Y	8.12500	bp
7Y	9.75000	bp
8Y	11.25000	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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