Settlement Rates (Interest Rate Swaps)

2025/7/16

JPY OIS		
1D	0.47600	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47875	%
2M	0.47979	%
3M	0.49094	%
4M	0.50784	%
5M	0.52377	%
6M	0.54375	%
7M	0.56142	%
8M	0.57658	%
9M	0.59250	%
10M	0.60708	%
11M	0.62099	%
1Y	0.63500	%
15M	0.67505	%
18M	0.71125	%
2Y	0.77375	%
3Y	0.86250	%
4Y	0.93208	%
5Y	0.99500	%
6Y	1.06000	%
7Y	1.13125	%
8Y	1.20333	%
9Y	1.27958	%
10Y	1.36313	%
11Y	1.44250	%
12Y	1.52500	%
15Y	1.76969	%
20Y	2.10688	%
25Y	2.30667	%
30Y	2.42688	%
35Y	2.50750	%
40Y	2.55750	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77250	%
4M	0.80373	%
5M	0.83500	%
6M	0.86623	%
7M	0.89750	%
8M	0.92750	%
9M	0.96380	%
10M	0.99565	%
11M	1.02755	%
1Y	27.87500	bp
18M	29.00000	bp
2Y	29.62500	bp
3Y	30.75000	bp
4Y	31.75000	bp
5Y	32.50000	bp
6Y	32.87500	bp
7Y	33.12500	bp
8Y	33.50000	bp
9Y	33.75000	bp
10Y	34.12500	bp
12Y	34.12500	bp
15Y	33.62500	bp
20Y	33.25000	bp
25Y	33.12500	bp
30Y	33.12500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85106	%
7M	0.87628	%
8M	0.90250	%
9M	0.92750	%
10M	0.95250	%
11M	0.97873	%
1Y	1.50000	bp
18M	-0.12500	bp
2Y	-1.50000	bp
3Y	-2.87500	bp
4Y	-3.87500	bp
5Y	-4.12500	bp
6Y	-4.37500	bp
7Y	-4.08330	bp
8Y	-3.75000	bp
9Y	-3.75000	bp
10Y	-3.50000	bp
12Y	-2.87500	bp
15Y	-1.62500	bp
20Y	-0.25000	bp
25Y	0.37500	bp
30Y	0.87500	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.62875	%
6M	0.68250	%
9M	0.72875	%
1Y	14.12500	bp
18M	10.37500	bp
2Y	8.00000	bp
3Y	3.75000	bp
4Y	1.87500	bp
5Y	1.37500	bp
6Y	1.12500	bp
7Y	1.25000	bp
8Y	1.87500	bp
9Y	2.75000	bp
10Y	3.50000	bp
12Y	3.25000	bp
15Y	2.75000	bp
20Y	3.12500	bp
25Y	3.00000	bp
30Y	2.75000	bp

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