Settlement Rates (Interest Rate Swaps)

2025/5/8

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48000	%
3M	0.48500	%
4M	0.48960	%
5M	0.49626	%
6M	0.50377	%
7M	0.51175	%
8M	0.51952	%
9M	0.52668	%
10M	0.53373	%
11M	0.53917	%
1Y	0.54563	%
15M	0.56813	%
18M	0.58625	%
2Y	0.62125	%
3Y	0.67708	%
4Y	0.72292	%
5Y	0.76875	%
6Y	0.82083	%
7Y	0.87875	%
8Y	0.93875	%
9Y	1.00417	%
10Y	1.07375	%
11Y	1.14646	%
12Y	1.21792	%
15Y	1.42875	%
20Y	1.72625	%
25Y	1.89583	%
30Y	1.99780	%
35Y	2.06000	%
40Y	2.09417	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77000	%
4M	0.79000	%
5M	0.81000	%
6M	0.82878	%
7M	0.84873	%
8M	0.87593	%
9M	0.89720	%
10M	0.91815	%
11M	0.93125	%
1Y	31.37500	bp
18M	33.37500	bp
2Y	35.00000	bp
3Y	36.37500	bp
4Y	37.37500	bp
5Y	37.87500	bp
6Y	38.37500	bp
7Y	38.50000	bp
8Y	38.50000	bp
9Y	38.50000	bp
10Y	38.50000	bp
12Y	38.25000	bp
15Y	38.00000	bp
20Y	37.00000	bp
25Y	37.00000	bp
30Y	37.00000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.84908	%
8M	0.85158	%
9M	0.85345	%
10M	0.85533	%
11M	0.85753	%
1Y	-0.62500	bp
18M	-3.37500	bp
2Y	-5.50000	bp
3Y	-7.00000	bp
4Y	-8.12500	bp
5Y	-8.62500	bp
6Y	-9.00000	bp
7Y	-9.00000	bp
8Y	-8.75000	bp
9Y	-9.00000	bp
10Y	-8.25000	bp
12Y	-7.50000	bp
15Y	-7.00000	bp
20Y	-5.75000	bp
25Y	-5.50000	bp
30Y	-5.50000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.62125	%
6M	0.64750	%
9M	0.67500	%
1Y	16.75000	bp
18M	14.12500	bp
2Y	12.50000	bp
3Y	9.37500	bp
4Y	7.87500	bp
5Y	7.87500	bp
6Y	8.87500	bp
7Y	10.50000	bp
8Y	12.00000	bp
9Y	13.50000	bp
10Y	14.50000	bp
12Y	14.75000	bp
15Y	14.50000	bp
20Y	13.50000	bp
25Y	13.50000	bp
30Y	13.50000	bp

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