# Settlement Rates (Interest Rate Swaps)

**2025/5/26**

| JPY OIS | | |
|---|---|---|
| 1D | 0.47600 | % |
| 1W | 0.47750 | % |
| 2W | 0.47750 | % |
| 3W | 0.47750 | % |
| 1M | 0.47750 | % |
| 2M | 0.47875 | % |
| 3M | 0.48625 | % |
| 4M | 0.49313 | % |
| 5M | 0.50392 | % |
| 6M | 0.51908 | % |
| 7M | 0.53250 | % |
| 8M | 0.54625 | % |
| 9M | 0.55844 | % |
| 10M | 0.57085 | % |
| 11M | 0.58271 | % |
| 1Y | 0.59464 | % |
| 15M | 0.62868 | % |
| 18M | 0.65750 | % |
| 2Y | 0.71000 | % |
| 3Y | 0.78750 | % |
| 4Y | 0.85000 | % |
| 5Y | 0.90967 | % |
| 6Y | 0.97104 | % |
| 7Y | 1.03717 | % |
| 8Y | 1.10396 | % |
| 9Y | 1.17417 | % |
| 10Y | 1.24766 | % |
| 11Y | 1.32500 | % |
| 12Y | 1.40313 | % |
| 15Y | 1.63303 | % |
| 20Y | 1.94408 | % |
| 25Y | 2.12219 | % |
| 30Y | 2.23283 | % |
| 35Y | 2.30938 | % |
| 40Y | 2.35031 | % |

| JPY 3M Japanese Yen TIBOR (3M DTIBOR) | | |
|---|---|---|
| 3M | 0.77000 | % |
| 4M | 0.80125 | % |
| 5M | 0.83125 | % |
| 6M | 0.86250 | % |
| 7M | 0.88188 | % |
| 8M | 0.91938 | % |
| 9M | 0.96095 | % |
| 10M | 0.99565 | % |
| 11M | 1.02935 | % |
| 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 | 0.88063 | % |
| 9M | 0.89753 | % |
| 10M | 0.91500 | % |
| 11M | 0.93065 | % |
| 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 | 0.67000 | % |
| 9M | 0.71000 | % |
| 1Y | 16.25000 | bp |
| 18M | 14.00000 | bp |
| 2Y | 12.25000 | bp |
| 3Y | 9.00000 | bp |
| 4Y | 7.00000 | bp |
| 5Y | 6.50000 | bp |
| 6Y | 7.12500 | bp |
| 7Y | 8.25000 | bp |
| 8Y | 8.75000 | bp |
| 9Y | 10.50000 | bp |
| 10Y | 11.00000 | bp |
| 12Y | 12.50000 | bp |
| 15Y | 12.50000 | bp |
| 20Y | 12.00000 | bp |
| 25Y | 12.00000 | bp |
| 30Y | 12.00000 | bp |



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