Settlement Rates (Interest Rate Swaps)

2025/5/7

JPY OIS		
1D	0.47700	%
1W	0.47726	%
2W	0.47747	%
3W	0.47750	%
1M	0.47750	%
2M	0.48000	%
3M	0.48460	%
4M	0.49000	%
5M	0.49750	%
6M	0.50500	%
7M	0.51250	%
8M	0.52000	%
9M	0.52708	%
10M	0.53234	%
11M	0.53767	%
1Y	0.54406	%
15M	0.56588	%
18M	0.58325	%
2Y	0.61675	%
3Y	0.67000	%
4Y	0.71479	%
5Y	0.75979	%
6Y	0.81104	%
7Y	0.86854	%
8Y	0.92750	%
9Y	0.99125	%
10Y	1.05953	%
11Y	1.13063	%
12Y	1.20313	%
15Y	1.41422	%
20Y	1.71234	%
25Y	1.88229	%
30Y	1.98611	%
35Y	2.04938	%
40Y	2.08104	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.77375	%
4M	0.78815	%
5M	0.80313	%
6M	0.81875	%
7M	0.85250	%
8M	0.88750	%
9M	0.92315	%
10M	0.93435	%
11M	0.94565	%
1Y	32.50000	bp
18M	34.50000	bp
2Y	36.00000	bp
3Y	37.50000	bp
4Y	38.50000	bp
5Y	39.00000	bp
6Y	39.50000	bp
7Y	39.50000	bp
8Y	39.50000	bp
9Y	39.50000	bp
10Y	39.50000	bp
12Y	39.25000	bp
15Y	39.00000	bp
20Y	37.75000	bp
25Y	37.75000	bp
30Y	37.75000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.84750	%
7M	0.84940	%
8M	0.85000	%
9M	0.85280	%
10M	0.85468	%
11M	0.85685	%
1Y	-1.75000	bp
18M	-4.37500	bp
2Y	-6.25000	bp
3Y	-8.12500	bp
4Y	-9.25000	bp
5Y	-10.00000	bp
6Y	-10.12500	bp
7Y	-10.00000	bp
8Y	-9.75000	bp
9Y	-9.50000	bp
10Y	-9.25000	bp
12Y	-8.62500	bp
15Y	-8.00000	bp
20Y	-6.50000	bp
25Y	-6.25000	bp
30Y	-5.75000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60375	%
3M	0.62500	%
6M	0.64750	%
9M	0.67375	%
1Y	17.00000	bp
18M	15.00000	bp
2Y	13.50000	bp
3Y	10.50000	bp
4Y	9.00000	bp
5Y	9.00000	bp
6Y	10.00000	bp
7Y	11.50000	bp
8Y	13.00000	bp
9Y	14.50000	bp
10Y	15.50000	bp
12Y	15.75000	bp
15Y	15.50000	bp
20Y	14.37500	bp
25Y	14.37500	bp
30Y	14.37500	bp

【Contact】
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