

Settlement Rates (Interest Rate Swaps)

2024/5/17

JPY OIS		
1D	0.07700	%
1W	0.07730	%
2W	0.07733	%
3W	0.07725	%
1M	0.07814	%
2M	0.08979	%
3M	0.10735	%
4M	0.12500	%
5M	0.14146	%
6M	0.16046	%
7M	0.17921	%
8M	0.19710	%
9M	0.21533	%
10M	0.23168	%
11M	0.24668	%
1Y	0.26158	%
15M	0.30194	%
18M	0.33750	%
2Y	0.39792	%
3Y	0.49042	%
4Y	0.55979	%
5Y	0.62708	%
6Y	0.69833	%
7Y	0.77583	%
8Y	0.85208	%
9Y	0.92500	%
10Y	0.99563	%
11Y	1.06271	%
12Y	1.12625	%
15Y	1.29917	%
20Y	1.52980	%
25Y	1.65375	%
30Y	1.71640	%
35Y	1.74125	%
40Y	1.75000	%

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	-3.00000	bp
3M	-2.50000	bp
6M	-2.37500	bp
9M	-2.37500	bp
1Y	-2.25000	bp
18M	-4.06250	bp
2Y	-5.12500	bp
3Y	-5.93750	bp
4Y	-6.25000	bp
5Y	-6.75000	bp
6Y	-7.18750	bp
7Y	-7.37500	bp
8Y	-8.00000	bp
9Y	-8.25000	bp
10Y	-8.37500	bp
12Y	-8.50000	bp
15Y	-8.50000	bp
20Y	-8.56250	bp
25Y	-8.56250	bp
30Y	-8.56250	bp

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	15.50000	bp
6M	15.75000	bp
9M	16.00000	bp
1Y	16.00000	bp
18M	15.75000	bp
2Y	16.12500	bp
3Y	16.50000	bp
4Y	16.75000	bp
5Y	16.75000	bp
6Y	16.56250	bp
7Y	16.25000	bp
8Y	16.12500	bp
9Y	15.93750	bp
10Y	15.68750	bp
12Y	14.81250	bp
15Y	13.93750	bp
20Y	12.37500	bp
25Y	12.12500	bp
30Y	12.12500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	17.12500	bp
1Y	17.68750	bp
18M	15.81250	bp
2Y	15.37500	bp
3Y	14.43750	bp
4Y	14.00000	bp
5Y	13.81250	bp
6Y	13.50000	bp
7Y	13.37500	bp
8Y	13.25000	bp
9Y	13.06250	bp
10Y	12.87500	bp
12Y	12.31250	bp
15Y	11.75000	bp
20Y	10.56250	bp
25Y	10.37500	bp
30Y	10.37500	bp

JPY 1M Euroyen TIBOR (1M ZTIBOR)		
1M	0.21000	%
3M	0.20000	%
6M	0.27500	%
9M	0.32500	%
1Y	-13.00000	bp
18M	-12.00000	bp
2Y	-11.87500	bp
3Y	-11.62500	bp
4Y	-11.50000	bp
5Y	-11.50000	bp
6Y	-11.37500	bp
7Y	-11.25000	bp
8Y	-11.25000	bp
9Y	-11.25000	bp
10Y	-11.25000	bp
12Y	-11.18750	bp
15Y	-11.12500	bp
20Y	-11.12500	bp
25Y	-11.18750	bp
30Y	-11.18750	bp

JPY 3M Euroyen TIBOR (3M ZTIBOR)		
3M	0.11875	%
4M	0.15000	%
5M	0.18000	%
6M	0.21125	%
7M	0.24125	%
8M	0.27439	%
9M	0.30562	%
10M	0.33689	%
11M	0.36812	%
1Y	-0.62500	bp
18M	0.12500	bp
2Y	0.62500	bp
3Y	1.37500	bp
4Y	1.75000	bp
5Y	1.87500	bp
6Y	2.00000	bp
7Y	2.00000	bp
8Y	2.00000	bp
9Y	2.12500	bp
10Y	2.25000	bp
12Y	2.25000	bp
15Y	2.25000	bp
20Y	2.37500	bp
25Y	2.37500	bp
30Y	2.37500	bp

JPY 6M Euroyen TIBOR (6M ZTIBOR)		
6M	0.11375	%
7M	0.16000	%
8M	0.20500	%
9M	0.25000	%
10M	0.29625	%
11M	0.34125	%
1Y	0.25375	%
18M	0.35000	%
2Y	0.41750	%
3Y	0.52000	%
4Y	0.59125	%
5Y	0.66125	%
6Y	0.73500	%
7Y	0.81375	%
8Y	0.89063	%
9Y	0.96375	%
10Y	1.03500	%
12Y	1.16625	%
15Y	1.34125	%
20Y	1.57375	%
25Y	1.69625	%
30Y	1.76000	%

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