Settlement Rates (Interest Rate Swaps)

2025/4/28

JPY OIS		
1D	0.47700	%
1W	0.47917	%
2W	0.47977	%
3W	0.48000	%
1M	0.48077	%
2M	0.48750	%
3M	0.49668	%
4M	0.51500	%
5M	0.52692	%
6M	0.54188	%
7M	0.55127	%
8M	0.56290	%
9M	0.57158	%
10M	0.57875	%
11M	0.58641	%
1Y	0.59344	%
15M	0.61438	%
18M	0.63250	%
2Y	0.66117	%
3Y	0.70542	%
4Y	0.74663	%
5Y	0.78838	%
6Y	0.83250	%
7Y	0.88354	%
8Y	0.93833	%
9Y	0.99833	%
10Y	1.06328	%
11Y	1.13250	%
12Y	1.20000	%
15Y	1.40500	%
20Y	1.68611	%
25Y	1.84125	%
30Y	1.93484	%
35Y	1.98719	%
40Y	2.02000	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.78370	%
4M	0.81625	%
5M	0.84938	%
6M	0.88250	%
7M	0.92378	%
8M	0.96840	%
9M	1.01343	%
10M	1.03095	%
11M	1.04813	%
1Y	34.50000	bp
18M	36.00000	bp
2Y	37.37500	bp
3Y	38.50000	bp
4Y	39.00000	bp
5Y	39.50000	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	38.75000	bp
20Y	37.75000	bp
25Y	37.50000	bp
30Y	37.50000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85750	%
7M	0.87750	%
8M	0.88843	%
9M	0.90343	%
10M	0.91878	%
11M	0.93440	%
1Y	-3.00000	bp
18M	-4.72920	bp
2Y	-7.12500	bp
3Y	-8.75000	bp
4Y	-9.62500	bp
5Y	-10.25000	bp
6Y	-10.25000	bp
7Y	-10.00000	bp
8Y	-9.75000	bp
9Y	-9.50000	bp
10Y	-9.25000	bp
12Y	-8.75000	bp
15Y	-8.25000	bp
20Y	-6.87500	bp
25Y	-6.50000	bp
30Y	-6.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.60750	%
3M	0.64000	%
6M	0.67500	%
9M	0.72750	%
1Y	17.75000	bp
18M	16.87500	bp
2Y	16.37500	bp
3Y	14.00000	bp
4Y	12.50000	bp
5Y	12.50000	bp
6Y	13.00000	bp
7Y	15.00000	bp
8Y	17.00000	bp
9Y	18.50000	bp
10Y	19.25000	bp
12Y	19.00000	bp
15Y	18.50000	bp
20Y	17.75000	bp
25Y	17.50000	bp
30Y	17.50000	bp

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