

Settlement Rates (Interest Rate Swaps)

2025/4/9

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47648	%
3W	0.47656	%
1M	0.47663	%
2M	0.47767	%
3M	0.47876	%
4M	0.48188	%
5M	0.48315	%
6M	0.48554	%
7M	0.48833	%
8M	0.49000	%
9M	0.49006	%
10M	0.49146	%
11M	0.49271	%
1Y	0.49500	%
15M	0.50819	%
18M	0.52375	%
2Y	0.54750	%
3Y	0.59354	%
4Y	0.63904	%
5Y	0.68383	%
6Y	0.73618	%
7Y	0.79625	%
8Y	0.85917	%
9Y	0.92583	%
10Y	0.99500	%
11Y	1.06521	%
12Y	1.13417	%
15Y	1.34075	%
20Y	1.62958	%
25Y	1.77125	%
30Y	1.85167	%
35Y	1.90125	%
40Y	1.93000	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.82523	%
4M	0.82690	%
5M	0.82875	%
6M	0.83035	%
7M	0.85905	%
8M	0.85220	%
9M	0.84375	%
10M	0.84315	%
11M	0.84125	%
1Y	34.00000	bp
18M	32.18750	bp
2Y	33.25000	bp
3Y	33.12500	bp
4Y	31.75000	bp
5Y	33.50000	bp
6Y	32.50000	bp
7Y	33.87500	bp
8Y	33.75000	bp
9Y	33.68750	bp
10Y	32.75000	bp
12Y	34.50000	bp
15Y	32.62500	bp
20Y	32.06250	bp
25Y	31.81250	bp
30Y	31.43750	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.86750	%
7M	0.85405	%
8M	0.84065	%
9M	0.82718	%
10M	0.81310	%
11M	0.80033	%
1Y	-2.25000	bp
18M	-3.12500	bp
2Y	-4.12500	bp
3Y	-5.25000	bp
4Y	-6.62500	bp
5Y	-7.12500	bp
6Y	-7.25000	bp
7Y	-7.25000	bp
8Y	-6.75000	bp
9Y	-6.50000	bp
10Y	-6.25000	bp
12Y	-5.50000	bp
15Y	-4.00000	bp
20Y	-3.62500	bp
25Y	-3.50000	bp
30Y	-3.50000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.62091	%
3M	0.62750	%
6M	0.63750	%
9M	0.64625	%
1Y	17.50000	bp
18M	14.50000	bp
2Y	11.50000	bp
3Y	7.75000	bp
4Y	5.75000	bp
5Y	7.06250	bp
6Y	6.87500	bp
7Y	9.00000	bp
8Y	11.00000	bp
9Y	13.37500	bp
10Y	13.37500	bp
12Y	12.50000	bp
15Y	11.75000	bp
20Y	11.75000	bp
25Y	11.25000	bp
30Y	11.25000	bp

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