Settlement Rates (Interest Rate Swaps)

2025/4/22

JPY OIS		
1D	0.47600	%
1W	0.47692	%
2W	0.47804	%
3W	0.47875	%
1M	0.47918	%
2M	0.48220	%
3M	0.49250	%
4M	0.50606	%
5M	0.51702	%
6M	0.53000	%
7M	0.54141	%
8M	0.55063	%
9M	0.55896	%
10M	0.56635	%
11M	0.57367	%
1Y	0.58000	%
15M	0.59500	%
18M	0.60625	%
2Y	0.62625	%
3Y	0.66625	%
4Y	0.70875	%
5Y	0.75375	%
6Y	0.80125	%
7Y	0.85500	%
8Y	0.91375	%
9Y	0.97854	%
10Y	1.04828	%
11Y	1.11988	%
12Y	1.18986	%
15Y	1.39811	%
20Y	1.68109	%
25Y	1.83729	%
30Y	1.92859	%
35Y	1.97813	%
40Y	2.00938	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.80106	%
4M	0.83280	%
5M	0.86530	%
6M	0.89750	%
7M	0.94125	%
8M	0.95938	%
9M	0.97750	%
10M	0.99750	%
11M	1.01813	%
1Y	36.37500	bp
18M	36.50000	bp
2Y	37.00000	bp
3Y	38.00000	bp
4Y	38.00000	bp
5Y	38.00000	bp
6Y	38.00000	bp
7Y	38.34380	bp
8Y	38.34380	bp
9Y	38.34380	bp
10Y	38.25000	bp
12Y	38.23440	bp
15Y	38.07820	bp
20Y	37.12500	bp
25Y	37.00000	bp
30Y	37.12500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85750	%
7M	0.87780	%
8M	0.88753	%
9M	0.90280	%
10M	0.91845	%
11M	0.93375	%
1Y	-3.00000	bp
18M	-4.21880	bp
2Y	-6.18750	bp
3Y	-8.40630	bp
4Y	-8.87500	bp
5Y	-9.70140	bp
6Y	-9.62500	bp
7Y	-9.25000	bp
8Y	-9.00000	bp
9Y	-8.50000	bp
10Y	-8.25000	bp
12Y	-7.62500	bp
15Y	-7.00000	bp
20Y	-5.25000	bp
25Y	-5.00000	bp
30Y	-5.00000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.62091	%
3M	0.64250	%
6M	0.67625	%
9M	0.71000	%
1Y	20.37500	bp
18M	18.87500	bp
2Y	16.50000	bp
3Y	13.87500	bp
4Y	12.00000	bp
5Y	11.50000	bp
6Y	12.00000	bp
7Y	14.25000	bp
8Y	16.31250	bp
9Y	17.75000	bp
10Y	18.00000	bp
12Y	17.87500	bp
15Y	17.75000	bp
20Y	17.00000	bp
25Y	17.00000	bp
30Y	17.00000	bp

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