Settlement Rates (Interest Rate Swaps)

2025/4/10

JPY OIS		
1D	0.47600	%
1W	0.47708	%
2W	0.47708	%
3W	0.47625	%
1M	0.47750	%
2M	0.47803	%
3M	0.48708	%
4M	0.49542	%
5M	0.50283	%
6M	0.51375	%
7M	0.52250	%
8M	0.53017	%
9M	0.53979	%
10M	0.54685	%
11M	0.55500	%
1Y	0.56332	%
15M	0.58250	%
18M	0.59625	%
2Y	0.62500	%
3Y	0.68000	%
4Y	0.73250	%
5Y	0.78188	%
6Y	0.83688	%
7Y	0.89688	%
8Y	0.95938	%
9Y	1.02594	%
10Y	1.09625	%
11Y	1.16763	%
12Y	1.23875	%
15Y	1.44508	%
20Y	1.73125	%
25Y	1.87750	%
30Y	1.96008	%
35Y	2.00375	%
40Y	2.03388	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.81108	%
4M	0.83500	%
5M	0.85873	%
6M	0.88250	%
7M	0.90563	%
8M	0.92938	%
9M	0.95315	%
10M	0.97310	%
11M	0.99000	%
1Y	35.37500	bp
18M	35.50000	bp
2Y	35.62500	bp
3Y	35.75000	bp
4Y	36.00000	bp
5Y	36.00000	bp
6Y	36.00000	bp
7Y	36.00000	bp
8Y	36.00000	bp
9Y	36.00000	bp
10Y	36.00000	bp
12Y	36.00000	bp
15Y	35.75000	bp
20Y	34.87500	bp
25Y	34.87500	bp
30Y	34.87500	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.86750	%
7M	0.88000	%
8M	0.89128	%
9M	0.90375	%
10M	0.91623	%
11M	0.92750	%
1Y	-1.50000	bp
18M	-3.12500	bp
2Y	-4.62500	bp
3Y	-5.81250	bp
4Y	-6.87500	bp
5Y	-7.37500	bp
6Y	-7.25000	bp
7Y	-7.12500	bp
8Y	-6.75000	bp
9Y	-6.50000	bp
10Y	-6.12500	bp
12Y	-5.50000	bp
15Y	-4.75000	bp
20Y	-3.37500	bp
25Y	-3.00000	bp
30Y	-2.50000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.62091	%
3M	0.64000	%
6M	0.66875	%
9M	0.69625	%
1Y	19.37500	bp
18M	17.62500	bp
2Y	15.12500	bp
3Y	12.00000	bp
4Y	9.50000	bp
5Y	9.50000	bp
6Y	10.00000	bp
7Y	12.00000	bp
8Y	14.00000	bp
9Y	15.50000	bp
10Y	15.75000	bp
12Y	15.75000	bp
15Y	15.50000	bp
20Y	14.87500	bp
25Y	14.87500	bp
30Y	14.87500	bp

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