

Settlement Rates (Interest Rate Swaps)

2025/4/7

JPY OIS		
1D	0.47700	%
1W	0.47750	%
2W	0.47833	%
3W	0.47813	%
1M	0.47750	%
2M	0.47875	%
3M	0.48500	%
4M	0.49099	%
5M	0.49877	%
6M	0.50102	%
7M	0.50641	%
8M	0.50904	%
9M	0.51263	%
10M	0.51535	%
11M	0.51808	%
1Y	0.52125	%
15M	0.53400	%
18M	0.54750	%
2Y	0.56500	%
3Y	0.60375	%
4Y	0.63500	%
5Y	0.66188	%
6Y	0.69563	%
7Y	0.73438	%
8Y	0.78063	%
9Y	0.83188	%
10Y	0.88708	%
11Y	0.94538	%
12Y	1.00313	%
15Y	1.16563	%
20Y	1.39063	%
25Y	1.50688	%
30Y	1.56750	%
35Y	1.60469	%
40Y	1.62656	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.83455	%
4M	0.84065	%
5M	0.84750	%
6M	0.85498	%
7M	0.85623	%
8M	0.85000	%
9M	0.86280	%
10M	0.82280	%
11M	0.81500	%
1Y	31.87500	bp
18M	29.00000	bp
2Y	28.50000	bp
3Y	29.00000	bp
4Y	30.37500	bp
5Y	29.50000	bp
6Y	29.50000	bp
7Y	29.50000	bp
8Y	29.50000	bp
9Y	30.93750	bp
10Y	31.31250	bp
12Y	31.31250	bp
15Y	31.18750	bp
20Y	28.50000	bp
25Y	28.25000	bp
30Y	28.25000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.87739	%
7M	0.84750	%
8M	0.82625	%
9M	0.80063	%
10M	0.77465	%
11M	0.75280	%
1Y	-6.78130	bp
18M	-3.37500	bp
2Y	-4.00000	bp
3Y	-6.00000	bp
4Y	-7.00000	bp
5Y	-7.62500	bp
6Y	-7.75000	bp
7Y	-7.75000	bp
8Y	-7.50000	bp
9Y	-7.50000	bp
10Y	-7.50000	bp
12Y	-7.00000	bp
15Y	-6.50000	bp
20Y	-4.50000	bp
25Y	-4.25000	bp
30Y	-4.25000	bp

JPY 1M Japanese Yen TIBOR (1M DTIBOR)		
1M	0.62818	%
3M	0.63625	%
6M	0.66000	%
9M	0.67125	%
1Y	16.62500	bp
18M	11.50000	bp
2Y	8.50000	bp
3Y	6.00000	bp
4Y	5.50000	bp
5Y	5.12500	bp
6Y	6.87500	bp
7Y	9.12500	bp
8Y	11.31250	bp
9Y	12.00000	bp
10Y	12.25000	bp
12Y	12.50000	bp
15Y	12.50000	bp
20Y	11.50000	bp
25Y	11.25000	bp
30Y	11.21875	bp

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