

Settlement Rates (Interest Rate Swaps)

2025/4/23

JPY OIS		
1D	0.47600	%
1W	0.47692	%
2W	0.47898	%
3W	0.48025	%
1M	0.48083	%
2M	0.48500	%
3M	0.49627	%
4M	0.50918	%
5M	0.51933	%
6M	0.53293	%
7M	0.54502	%
8M	0.55446	%
9M	0.56425	%
10M	0.57267	%
11M	0.57927	%
1Y	0.58720	%
15M	0.60375	%
18M	0.61750	%
2Y	0.64167	%
3Y	0.68792	%
4Y	0.73250	%
5Y	0.77750	%
6Y	0.82375	%
7Y	0.87500	%
8Y	0.93125	%
9Y	0.99250	%
10Y	1.06000	%
11Y	1.12875	%
12Y	1.19708	%
15Y	1.39844	%
20Y	1.67111	%
25Y	1.81667	%
30Y	1.89753	%
35Y	1.94542	%
40Y	1.97458	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)		
3M	0.80154	%
4M	0.83505	%
5M	0.86843	%
6M	0.90095	%
7M	0.93440	%
8M	0.96780	%
9M	0.99500	%
10M	1.02628	%
11M	1.05878	%
1Y	36.00000	bp
18M	36.25000	bp
2Y	37.50000	bp
3Y	38.75000	bp
4Y	39.25000	bp
5Y	39.50000	bp
6Y	39.75000	bp
7Y	39.75000	bp
8Y	39.75000	bp
9Y	39.75000	bp
10Y	39.75000	bp
12Y	39.75000	bp
15Y	39.62500	bp
20Y	38.50000	bp
25Y	38.50000	bp
30Y	38.50000	bp

JPY 6M Japanese Yen TIBOR (6M DTIBOR)		
6M	0.85750	%
7M	0.87750	%
8M	0.89628	%
9M	0.91623	%
10M	0.93623	%
11M	0.95500	%
1Y	-3.00000	bp
18M	-4.72920	bp
2Y	-7.25000	bp
3Y	-8.91667	bp
4Y	-9.75000	bp
5Y	-10.25000	bp
6Y	-10.25000	bp
7Y	-10.00000	bp
8Y	-9.75000	bp
9Y	-9.37500	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	0.62091	%
3M	0.64500	%
6M	0.68125	%
9M	0.71500	%
1Y	19.75000	bp
18M	18.00000	bp
2Y	16.50000	bp
3Y	14.25000	bp
4Y	12.75000	bp
5Y	12.50000	bp
6Y	13.25000	bp
7Y	15.25000	bp
8Y	17.25000	bp
9Y	18.75000	bp
10Y	19.50000	bp
12Y	19.50000	bp
15Y	19.25000	bp
20Y	18.12500	bp
25Y	18.12500	bp
30Y	18.12500	bp

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