## Settlement Rates (Interest Rate Swaps)

**2025/9/18**

| JPY OIS | | |
|---|---|---|
| 1D | 0.47700 | % |
| 1W | 0.48000 | % |
| 2W | 0.48000 | % |
| 3W | 0.48000 | % |
| 1M | 0.48000 | % |
| 2M | 0.51065 | % |
| 3M | 0.52703 | % |
| 4M | 0.55505 | % |
| 5M | 0.58393 | % |
| 6M | 0.60198 | % |
| 7M | 0.62227 | % |
| 8M | 0.64384 | % |
| 9M | 0.66308 | % |
| 10M | 0.68377 | % |
| 11M | 0.70377 | % |
| 1Y | 0.72219 | % |
| 15M | 0.76813 | % |
| 18M | 0.80969 | % |
| 2Y | 0.87833 | % |
| 3Y | 0.97723 | % |
| 4Y | 1.04602 | % |
| 5Y | 1.10338 | % |
| 6Y | 1.15833 | % |
| 7Y | 1.21938 | % |
| 8Y | 1.28208 | % |
| 9Y | 1.34958 | % |
| 10Y | 1.42124 | % |
| 11Y | 1.49542 | % |
| 12Y | 1.57313 | % |
| 15Y | 1.81186 | % |
| 20Y | 2.14803 | % |
| 25Y | 2.35708 | % |
| 30Y | 2.48125 | % |
| 35Y | 2.56688 | % |
| 40Y | 2.61854 | % |

| JPY 3M Japanese Yen TIBOR (3M DTIBOR) | | |
|---|---|---|
| 3M | 0.77260 | % |
| 4M | 0.82250 | % |
| 5M | 0.87373 | % |
| 6M | 0.92310 | % |
| 7M | 0.97373 | % |
| 8M | 1.02625 | % |
| 9M | 1.07253 | % |
| 10M | 1.12090 | % |
| 11M | 1.17125 | % |
| 1Y | 27.37500 | bp |
| 18M | 28.93750 | bp |
| 2Y | 29.75000 | bp |
| 3Y | 31.37500 | bp |
| 4Y | 32.75000 | bp |
| 5Y | 33.75000 | bp |
| 6Y | 34.50000 | bp |
| 7Y | 35.50000 | bp |
| 8Y | 36.00000 | bp |
| 9Y | 36.50000 | bp |
| 10Y | 37.00000 | bp |
| 12Y | 37.25000 | bp |
| 15Y | 36.75000 | bp |
| 20Y | 36.75000 | bp |
| 25Y | 36.62500 | bp |
| 30Y | 36.50000 | bp |

| JPY 6M Japanese Yen TIBOR (6M DTIBOR) | | |
|---|---|---|
| 6M | 0.85091 | % |
| 7M | 0.89813 | % |
| 8M | 0.94505 | % |
| 9M | 1.01125 | % |
| 10M | 1.06185 | % |
| 11M | 1.09003 | % |
| 1Y | -0.46880 | bp |
| 18M | -1.12500 | bp |
| 2Y | -1.75000 | bp |
| 3Y | -3.00000 | bp |
| 4Y | -3.75000 | bp |
| 5Y | -4.00000 | bp |
| 6Y | -4.00000 | bp |
| 7Y | -4.12500 | bp |
| 8Y | -3.91667 | bp |
| 9Y | -4.00000 | bp |
| 10Y | -3.81250 | bp |
| 12Y | -3.50000 | bp |
| 15Y | -2.75000 | bp |
| 20Y | -1.75000 | bp |
| 25Y | -1.50000 | bp |
| 30Y | -1.75000 | bp |

| JPY 1M Japanese Yen TIBOR (1M DTIBOR) | | |
|---|---|---|
| 1M | 0.60182 | % |
| 3M | 0.64875 | % |
| 6M | 0.71875 | % |
| 9M | 0.79000 | % |
| 1Y | 13.93750 | bp |
| 18M | 12.18750 | bp |
| 2Y | 11.50000 | bp |
| 3Y | 10.00000 | bp |
| 4Y | 9.75000 | bp |
| 5Y | 9.75000 | bp |
| 6Y | 8.75000 | bp |
| 7Y | 8.25000 | bp |
| 8Y | 7.87500 | bp |
| 9Y | 7.62500 | bp |
| 10Y | 7.75000 | bp |
| 12Y | 7.62500 | bp |
| 15Y | 8.00000 | bp |
| 20Y | 8.00000 | bp |
| 25Y | 8.00000 | bp |
| 30Y | 8.00000 | bp |



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