

Settlement Rates (Interest Rate Swaps)

2025/9/24

| JPY OIS | | |
|---------|---------|---|
| 1D | 0.47600 | % |
| 1W | 0.47771 | % |
| 2W | 0.47777 | % |
| 3W | 0.47806 | % |
| 1M | 0.47829 | % |
| 2M | 0.53423 | % |
| 3M | 0.56304 | % |
| 4M | 0.58955 | % |
| 5M | 0.61444 | % |
| 6M | 0.63149 | % |
| 7M | 0.65186 | % |
| 8M | 0.67360 | % |
| 9M | 0.69495 | % |
| 10M | 0.71627 | % |
| 11M | 0.73702 | % |
| 1Y | 0.75786 | % |
| 15M | 0.81000 | % |
| 18M | 0.85407 | % |
| 2Y | 0.93125 | % |
| 3Y | 1.03708 | % |
| 4Y | 1.10979 | % |
| 5Y | 1.16833 | % |
| 6Y | 1.22106 | % |
| 7Y | 1.27875 | % |
| 8Y | 1.33708 | % |
| 9Y | 1.39946 | % |
| 10Y | 1.46476 | % |
| 11Y | 1.53335 | % |
| 12Y | 1.60516 | % |
| 15Y | 1.82524 | % |
| 20Y | 2.13550 | % |
| 25Y | 2.33508 | % |
| 30Y | 2.45015 | % |
| 35Y | 2.53300 | % |
| 40Y | 2.57798 | % |

| JPY 3M Japanese Yen TIBOR (3M DTIBOR) | | |
|--|----------|----|
| 3M | 0.80250 | % |
| 4M | 0.85185 | % |
| 5M | 0.89998 | % |
| 6M | 0.95533 | % |
| 7M | 1.00315 | % |
| 8M | 1.06375 | % |
| 9M | 1.11878 | % |
| 10M | 1.17375 | % |
| 11M | 1.22625 | % |
| 1Y | 27.75000 | bp |
| 18M | 29.26560 | bp |
| 2Y | 29.87500 | bp |
| 3Y | 31.50000 | bp |
| 4Y | 32.75000 | bp |
| 5Y | 33.75000 | bp |
| 6Y | 34.87500 | bp |
| 7Y | 36.00000 | bp |
| 8Y | 37.12500 | bp |
| 9Y | 37.75000 | bp |
| 10Y | 38.25000 | bp |
| 12Y | 38.87500 | bp |
| 15Y | 38.50000 | bp |
| 20Y | 38.75000 | bp |
| 25Y | 38.50000 | bp |
| 30Y | 38.50000 | bp |

| JPY 6M Japanese Yen TIBOR (6M DTIBOR) | | |
|--|----------|----|
| 6M | 0.85091 | % |
| 7M | 0.90878 | % |
| 8M | 0.96628 | % |
| 9M | 1.04530 | % |
| 10M | 1.10753 | % |
| 11M | 1.15128 | % |
| 1Y | -1.00000 | bp |
| 18M | -1.62500 | bp |
| 2Y | -2.37500 | bp |
| 3Y | -3.00000 | bp |
| 4Y | -3.31250 | bp |
| 5Y | -3.50000 | bp |
| 6Y | -3.62500 | bp |
| 7Y | -3.62500 | bp |
| 8Y | -3.37500 | bp |
| 9Y | -3.50000 | 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 | 0.67750 | % |
| 6M | 0.75125 | % |
| 9M | 0.81625 | % |
| 1Y | 14.25000 | bp |
| 18M | 12.18750 | bp |
| 2Y | 11.75000 | bp |
| 3Y | 10.00000 | bp |
| 4Y | 10.00000 | bp |
| 5Y | 9.87500 | bp |
| 6Y | 9.25000 | bp |
| 7Y | 8.87500 | bp |
| 8Y | 8.87500 | bp |
| 9Y | 8.75000 | bp |
| 10Y | 9.12500 | bp |
| 12Y | 9.25000 | bp |
| 15Y | 9.75000 | bp |
| 20Y | 10.00000 | bp |
| 25Y | 10.00000 | bp |
| 30Y | 10.00000 | bp |

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