

Settlement Rates (Interest Rate Swaps)

2025/8/4

| JPY OIS | | |
|---------|---------|---|
| 1D | 0.47700 | % |
| 1W | 0.47750 | % |
| 2W | 0.47750 | % |
| 3W | 0.47750 | % |
| 1M | 0.47750 | % |
| 2M | 0.48208 | % |
| 3M | 0.49115 | % |
| 4M | 0.51154 | % |
| 5M | 0.52625 | % |
| 6M | 0.54408 | % |
| 7M | 0.55918 | % |
| 8M | 0.57418 | % |
| 9M | 0.58939 | % |
| 10M | 0.60289 | % |
| 11M | 0.61503 | % |
| 1Y | 0.62814 | % |
| 15M | 0.66375 | % |
| 18M | 0.69875 | % |
| 2Y | 0.75208 | % |
| 3Y | 0.83333 | % |
| 4Y | 0.89583 | % |
| 5Y | 0.95333 | % |
| 6Y | 1.01167 | % |
| 7Y | 1.07708 | % |
| 8Y | 1.14292 | % |
| 9Y | 1.21292 | % |
| 10Y | 1.28938 | % |
| 11Y | 1.36917 | % |
| 12Y | 1.45167 | % |
| 15Y | 1.70313 | % |
| 20Y | 2.05436 | % |
| 25Y | 2.26688 | % |
| 30Y | 2.40031 | % |
| 35Y | 2.48763 | % |
| 40Y | 2.54263 | % |

| JPY 3M Japanese Yen TIBOR (3M DTIBOR) | | |
|--|----------|----|
| 3M | 0.77250 | % |
| 4M | 0.79715 | % |
| 5M | 0.82315 | % |
| 6M | 0.84875 | % |
| 7M | 0.87655 | % |
| 8M | 0.90250 | % |
| 9M | 0.92873 | % |
| 10M | 0.95500 | % |
| 11M | 0.98123 | % |
| 1Y | 26.12500 | bp |
| 18M | 26.75000 | bp |
| 2Y | 27.50000 | bp |
| 3Y | 28.50000 | bp |
| 4Y | 29.25000 | bp |
| 5Y | 30.25000 | bp |
| 6Y | 31.00000 | bp |
| 7Y | 32.00000 | bp |
| 8Y | 32.87500 | bp |
| 9Y | 33.12500 | bp |
| 10Y | 33.62500 | bp |
| 12Y | 33.75000 | bp |
| 15Y | 33.06250 | bp |
| 20Y | 32.93750 | bp |
| 25Y | 32.87500 | bp |
| 30Y | 32.75000 | bp |

| JPY 6M Japanese Yen TIBOR (6M DTIBOR) | | |
|--|----------|----|
| 6M | 0.85091 | % |
| 7M | 0.86563 | % |
| 8M | 0.88095 | % |
| 9M | 0.89535 | % |
| 10M | 0.91000 | % |
| 11M | 0.92500 | % |
| 1Y | 0.87500 | bp |
| 18M | -0.50000 | bp |
| 2Y | -1.75000 | bp |
| 3Y | -3.25000 | bp |
| 4Y | -4.00000 | bp |
| 5Y | -5.25000 | bp |
| 6Y | -5.50000 | bp |
| 7Y | -5.75000 | bp |
| 8Y | -5.75000 | bp |
| 9Y | -5.62500 | bp |
| 10Y | -5.75000 | bp |
| 12Y | -4.62500 | bp |
| 15Y | -2.62500 | bp |
| 20Y | -1.62500 | bp |
| 25Y | -1.12500 | bp |
| 30Y | -1.00000 | bp |

| JPY 1M Japanese Yen TIBOR (1M DTIBOR) | | |
|--|----------|----|
| 1M | 0.59250 | % |
| 3M | 0.62375 | % |
| 6M | 0.67125 | % |
| 9M | 0.71875 | % |
| 1Y | 12.50000 | bp |
| 18M | 9.25000 | bp |
| 2Y | 8.50000 | bp |
| 3Y | 6.37500 | bp |
| 4Y | 5.00000 | bp |
| 5Y | 5.31250 | bp |
| 6Y | 4.75000 | bp |
| 7Y | 4.50000 | bp |
| 8Y | 4.25000 | bp |
| 9Y | 4.12500 | bp |
| 10Y | 4.25000 | bp |
| 12Y | 4.25000 | bp |
| 15Y | 4.25000 | bp |
| 20Y | 4.12500 | bp |
| 25Y | 4.25000 | bp |
| 30Y | 4.25000 | bp |

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