

## Settlement Rates (Interest Rate Swaps)

2025/6/3

JPY OIS		
1D	0.47600	%
1W	0.47750	%
2W	0.47750	%
3W	0.47750	%
1M	0.47750	%
2M	0.48063	%
3M	0.49250	%
4M	0.50375	%
5M	0.51762	%
6M	0.53500	%
7M	0.55104	%
8M	0.56493	%
9M	0.57877	%
10M	0.59210	%
11M	0.60500	%
1Y	0.61845	%
15M	0.65531	%
18M	0.68500	%
2Y	0.74000	%
3Y	0.81250	%
4Y	0.86771	%
5Y	0.92000	%
6Y	0.97500	%
7Y	1.03521	%
8Y	1.09771	%
9Y	1.16396	%
10Y	1.23392	%
11Y	1.30750	%
12Y	1.38021	%
15Y	1.60000	%
20Y	1.90076	%
25Y	2.07125	%
30Y	2.17306	%
35Y	2.24563	%
40Y	2.28563	%

JPY 3M Japanese Yen TIBOR (3M DTIBOR)			
3M	0.77250	%	
4M	0.80878	%	
5M	0.84438	%	
6M	0.88065	%	
7M	0.91625	%	
8M	0.95125	%	
9M	0.98750	%	
10M	1.02375	%	
11M	1.05063	%	
1Y	31.37500	bp	
18M	33.50000	bp	
2Y	34.75000	bp	
3Y	36.00000	bp	
4Y	37.00000	bp	
5Y	37.50000	bp	
6Y	37.62500	bp	
7Y	37.75000	bp	
8Y	37.75000	bp	
9Y	38.00000	bp	
10Y	38.00000	bp	
12Y	37.75000	bp	
15Y	37.75000	bp	
20Y	36.87500	bp	
25Y	36.87500	bp	
30Y	36.87500	bp	

JPY 6M Japanese Yen TIBOR (6M DTIBOR)			
6M	0.84750	%	
7M	0.87250	%	
8M	0.89063	%	
9M	0.91190	%	
10M	0.94750	%	
11M	0.97250	%	
1Y	-1.09380	bp	
18M	-3.62500	bp	
2Y	-5.33330	bp	
3Y	-6.90630	bp	
4Y	-7.81250	bp	
5Y	-8.62500	bp	
6Y	-8.75000	bp	
7Y	-9.00000	bp	
8Y	-8.75000	bp	
9Y	-8.62500	bp	
10Y	-8.41660	bp	
12Y	-7.37500	bp	
15Y	-6.75000	bp	
20Y	-4.87500	bp	
25Y	-4.75000	bp	
30Y	-4.75000	bp	

JPY 1M Japanese Yen TIBOR (1M DTIBOR)			
1M	0.60455	%	
3M	0.63500	%	
6M	0.68000	%	
9M	0.72625	%	
1Y	16.12500	bp	
18M	13.87500	bp	
2Y	11.25000	bp	
3Y	6.75000	bp	
4Y	4.12500	bp	
5Y	3.62500	bp	
6Y	4.25000	bp	
7Y	5.37500	bp	
8Y	5.93750	bp	
9Y	7.62500	bp	
10Y	8.12500	bp	
12Y	10.62500	bp	
15Y	12.50000	bp	
20Y	12.00000	bp	
25Y	12.00000	bp	
30Y	12.00000	bp	

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