

## Settlement Rates (Interest Rate Swaps)

2025/9/22

| JPY OIS |         |   |
|---------|---------|---|
| 1D      | 0.47700 | % |
| 1W      | 0.47779 | % |
| 2W      | 0.47767 | % |
| 3W      | 0.47844 | % |
| 1M      | 0.47863 | % |
| 2M      | 0.53442 | % |
| 3M      | 0.56411 | % |
| 4M      | 0.59328 | % |
| 5M      | 0.61901 | % |
| 6M      | 0.63658 | % |
| 7M      | 0.65780 | % |
| 8M      | 0.67927 | % |
| 9M      | 0.70112 | % |
| 10M     | 0.72278 | % |
| 11M     | 0.74320 | % |
| 1Y      | 0.76250 | % |
| 15M     | 0.81325 | % |
| 18M     | 0.85875 | % |
| 2Y      | 0.93625 | % |
| 3Y      | 1.04083 | % |
| 4Y      | 1.11292 | % |
| 5Y      | 1.17167 | % |
| 6Y      | 1.22625 | % |
| 7Y      | 1.28467 | % |
| 8Y      | 1.34342 | % |
| 9Y      | 1.40688 | % |
| 10Y     | 1.47435 | % |
| 11Y     | 1.54383 | % |
| 12Y     | 1.61667 | % |
| 15Y     | 1.84323 | % |
| 20Y     | 2.15740 | % |
| 25Y     | 2.35875 | % |
| 30Y     | 2.47460 | % |
| 35Y     | 2.55500 | % |
| 40Y     | 2.60125 | % |

| JPY 3M Japanese Yen<br>TIBOR (3M DTIBOR) |          |    |
|--|----------|----|
| 3M                                       | 0.77250  | %  |
| 4M                                       | 0.83125  | %  |
| 5M                                       | 0.89003  | %  |
| 6M                                       | 0.95125  | %  |
| 7M                                       | 1.00315  | %  |
| 8M                                       | 1.06500  | %  |
| 9M                                       | 1.12438  | %  |
| 10M                                      | 1.18378  | %  |
| 11M                                      | 1.23875  | %  |
| 1Y                                       | 27.65625 | bp |
| 18M                                      | 29.26565 | bp |
| 2Y                                       | 29.87500 | bp |
| 3Y                                       | 31.43750 | 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                                      | 37.53125 | bp |
| 30Y                                      | 36.50000 | bp |

| JPY 6M Japanese Yen<br>TIBOR (6M DTIBOR) |          |    |
|--|----------|----|
| 6M                                       | 0.85091  | %  |
| 7M                                       | 0.91250  | %  |
| 8M                                       | 0.97408  | %  |
| 9M                                       | 1.03620  | %  |
| 10M                                      | 1.09720  | %  |
| 11M                                      | 1.15845  | %  |
| 1Y                                       | -0.50000 | bp |
| 18M                                      | -1.18750 | bp |
| 2Y                                       | -1.81250 | bp |
| 3Y                                       | -2.68750 | bp |
| 4Y                                       | -3.31250 | bp |
| 5Y                                       | -3.50000 | bp |
| 6Y                                       | -4.06250 | bp |
| 7Y                                       | -4.18750 | bp |
| 8Y                                       | -3.95835 | 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<br>TIBOR (1M DTIBOR) |          |    |
|--|----------|----|
| 1M                                       | 0.60182  | %  |
| 3M                                       | 0.67875  | %  |
| 6M                                       | 0.75625  | %  |
| 9M                                       | 0.82375  | %  |
| 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                                       | 7.75000  | bp |
| 9Y                                       | 7.62500  | bp |
| 10Y                                      | 7.75000  | bp |
| 12Y                                      | 8.56250  | bp |
| 15Y                                      | 8.00000  | bp |
| 20Y                                      | 8.00000  | bp |
| 25Y                                      | 8.00000  | bp |
| 30Y                                      | 8.00000  | bp |

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