

Settlement Rates (Interest Rate Swaps)

2025/7/7

| JPY OIS | | |
|---------|---------|---|
| 1D | 0.47700 | % |
| 1W | 0.47750 | % |
| 2W | 0.47750 | % |
| 3W | 0.47750 | % |
| 1M | 0.47750 | % |
| 2M | 0.47875 | % |
| 3M | 0.48250 | % |
| 4M | 0.49250 | % |
| 5M | 0.50250 | % |
| 6M | 0.51500 | % |
| 7M | 0.53000 | % |
| 8M | 0.54250 | % |
| 9M | 0.55458 | % |
| 10M | 0.56627 | % |
| 11M | 0.57750 | % |
| 1Y | 0.58908 | % |
| 15M | 0.62371 | % |
| 18M | 0.65625 | % |
| 2Y | 0.71042 | % |
| 3Y | 0.79188 | % |
| 4Y | 0.85375 | % |
| 5Y | 0.90875 | % |
| 6Y | 0.96500 | % |
| 7Y | 1.02845 | % |
| 8Y | 1.09375 | % |
| 9Y | 1.16375 | % |
| 10Y | 1.23813 | % |
| 11Y | 1.31583 | % |
| 12Y | 1.39500 | % |
| 15Y | 1.63063 | % |
| 20Y | 1.95936 | % |
| 25Y | 2.15583 | % |
| 30Y | 2.27939 | % |
| 35Y | 2.35875 | % |
| 40Y | 2.40542 | % |

| JPY 3M Japanese Yen TIBOR (3M DTIBOR) | | |
|---------------------------------------|----------|----|
| 3M | 0.77250 | % |
| 4M | 0.79623 | % |
| 5M | 0.82000 | % |
| 6M | 0.84378 | % |
| 7M | 0.86750 | % |
| 8M | 0.89250 | % |
| 9M | 0.91875 | % |
| 10M | 0.94375 | % |
| 11M | 0.96690 | % |
| 1Y | 29.12500 | bp |
| 18M | 29.87500 | bp |
| 2Y | 30.62500 | bp |
| 3Y | 31.64060 | bp |
| 4Y | 32.37500 | bp |
| 5Y | 33.12500 | bp |
| 6Y | 33.62500 | bp |
| 7Y | 33.75000 | bp |
| 8Y | 34.12500 | bp |
| 9Y | 34.37500 | bp |
| 10Y | 34.62500 | bp |
| 12Y | 34.62500 | bp |
| 15Y | 33.87500 | bp |
| 20Y | 33.50000 | bp |
| 25Y | 33.37500 | bp |
| 30Y | 33.37500 | bp |

| JPY 6M Japanese Yen TIBOR (6M DTIBOR) | | |
|---------------------------------------|----------|----|
| 6M | 0.85106 | % |
| 7M | 0.86218 | % |
| 8M | 0.87500 | % |
| 9M | 0.88753 | % |
| 10M | 0.90000 | % |
| 11M | 0.91253 | % |
| 1Y | 0.37500 | bp |
| 18M | -0.62500 | bp |
| 2Y | -2.12500 | bp |
| 3Y | -3.43750 | bp |
| 4Y | -4.75000 | bp |
| 5Y | -4.12500 | bp |
| 6Y | -4.25000 | bp |
| 7Y | -4.00000 | bp |
| 8Y | -3.75000 | bp |
| 9Y | -3.75000 | bp |
| 10Y | -3.50000 | bp |
| 12Y | -2.87500 | bp |
| 15Y | -1.62500 | bp |
| 20Y | -0.25000 | bp |
| 25Y | 0.37500 | bp |
| 30Y | 0.87500 | bp |

| JPY 1M Japanese Yen TIBOR (1M DTIBOR) | | |
|---------------------------------------|----------|----|
| 1M | 0.60375 | % |
| 3M | 0.62625 | % |
| 6M | 0.66375 | % |
| 9M | 0.69875 | % |
| 1Y | 14.50000 | bp |
| 18M | 10.12500 | bp |
| 2Y | 8.00000 | bp |
| 3Y | 3.75000 | bp |
| 4Y | 1.25000 | bp |
| 5Y | 1.37500 | bp |
| 6Y | 1.12500 | bp |
| 7Y | 1.25000 | bp |
| 8Y | 1.87500 | bp |
| 9Y | 2.75000 | bp |
| 10Y | 3.50000 | bp |
| 12Y | 3.25000 | bp |
| 15Y | 2.75000 | bp |
| 20Y | 2.87500 | bp |
| 25Y | 2.75000 | bp |
| 30Y | 2.50000 | bp |

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