

Settlement Rates (Interest Rate Swaps)

2025/7/11

| JPY OIS | | |
|---------|---------|---|
| 1D | 0.47700 | % |
| 1W | 0.47749 | % |
| 2W | 0.47749 | % |
| 3W | 0.47750 | % |
| 1M | 0.47854 | % |
| 2M | 0.47875 | % |
| 3M | 0.48500 | % |
| 4M | 0.49731 | % |
| 5M | 0.51000 | % |
| 6M | 0.52734 | % |
| 7M | 0.54481 | % |
| 8M | 0.55979 | % |
| 9M | 0.57719 | % |
| 10M | 0.59250 | % |
| 11M | 0.60750 | % |
| 1Y | 0.62203 | % |
| 15M | 0.66094 | % |
| 18M | 0.69500 | % |
| 2Y | 0.75333 | % |
| 3Y | 0.83458 | % |
| 4Y | 0.89583 | % |
| 5Y | 0.95083 | % |
| 6Y | 1.00813 | % |
| 7Y | 1.07167 | % |
| 8Y | 1.13729 | % |
| 9Y | 1.20875 | % |
| 10Y | 1.28469 | % |
| 11Y | 1.36375 | % |
| 12Y | 1.44438 | % |
| 15Y | 1.68496 | % |
| 20Y | 2.01749 | % |
| 25Y | 2.21729 | % |
| 30Y | 2.34064 | % |
| 35Y | 2.42013 | % |
| 40Y | 2.47000 | % |

| JPY 3M Japanese Yen TIBOR (3M DTIBOR) | | |
|---------------------------------------|----------|----|
| 3M | 0.77250 | % |
| 4M | 0.80373 | % |
| 5M | 0.83470 | % |
| 6M | 0.86590 | % |
| 7M | 0.88470 | % |
| 8M | 0.92565 | % |
| 9M | 0.95880 | % |
| 10M | 1.00125 | % |
| 11M | 1.03123 | % |
| 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 | 0.87250 | % |
| 8M | 0.89500 | % |
| 9M | 0.92063 | % |
| 10M | 0.94435 | % |
| 11M | 0.96750 | % |
| 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 | -4.08333 | 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 | 0.62563 | % |
| 6M | 0.66813 | % |
| 9M | 0.72000 | % |
| 1Y | 14.62500 | bp |
| 18M | 10.37500 | bp |
| 2Y | 8.00000 | bp |
| 3Y | 3.75000 | bp |
| 4Y | 1.87500 | 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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