

Settlement Rates (Interest Rate Swaps)

2026/6/19

| JPY OIS | | |
|---------|---------|---|
| 1D | 0.97700 | % |
| 1W | 0.97750 | % |
| 2W | 0.97750 | % |
| 3W | 0.97750 | % |
| 1M | 0.97756 | % |
| 2M | 0.98000 | % |
| 3M | 0.98247 | % |
| 4M | 0.99584 | % |
| 5M | 1.01673 | % |
| 6M | 1.03712 | % |
| 7M | 1.06317 | % |
| 8M | 1.08854 | % |
| 9M | 1.11046 | % |
| 10M | 1.13367 | % |
| 11M | 1.15643 | % |
| 1Y | 1.17875 | % |
| 15M | 1.24375 | % |
| 18M | 1.30563 | % |
| 2Y | 1.42308 | % |
| 3Y | 1.61625 | % |
| 4Y | 1.77625 | % |
| 5Y | 1.91675 | % |
| 6Y | 2.04750 | % |
| 7Y | 2.16750 | % |
| 8Y | 2.28125 | % |
| 9Y | 2.38808 | % |
| 10Y | 2.48730 | % |
| 11Y | 2.58000 | % |
| 12Y | 2.66708 | % |
| 15Y | 2.88579 | % |
| 20Y | 3.14478 | % |
| 25Y | 3.28313 | % |
| 30Y | 3.34276 | % |
| 35Y | 3.35988 | % |
| 40Y | 3.35375 | % |

| JPY 3M Japanese Yen TIBOR (3M DTIBOR) | | |
|------------------------------------------|----------|----|
| 3M(0x3) | 1.41225 | % |
| 4M(1x4) | 1.50658 | % |
| 5M(2x5) | 1.54533 | % |
| 6M(3x6) | 1.58405 | % |
| 7M(4x7) | 1.62720 | % |
| 8M(5x8) | 1.67500 | % |
| 9M(6x9) | 1.72500 | % |
| 10M(7x10) | 1.73500 | % |
| 11M(8x11) | 1.75875 | % |
| 1Y | 44.18750 | bp |
| 18M | 44.75000 | bp |
| 2Y | 45.12500 | bp |
| 3Y | 46.68750 | bp |
| 4Y | 48.75000 | bp |
| 5Y | 50.50000 | bp |
| 6Y | 51.87500 | bp |
| 7Y | 53.12500 | bp |
| 8Y | 54.50000 | bp |
| 9Y | 55.75000 | bp |
| 10Y | 57.12500 | bp |
| 12Y | 58.62500 | bp |
| 15Y | 59.37500 | bp |
| 20Y | 60.62500 | bp |
| 25Y | 61.00000 | bp |
| 30Y | 60.99960 | bp |

| JPY 6M Japanese Yen TIBOR (6M DTIBOR) | | |
|------------------------------------------|----------|----|
| 6M(0x6) | 1.51108 | % |
| 7M(1x7) | 1.59750 | % |
| 8M(2x8) | 1.65000 | % |
| 9M(3x9) | 1.69625 | % |
| 10M(4x10) | 1.72873 | % |
| 11M(5x11) | 1.76000 | % |
| 1Y | 3.12500 | bp |
| 18M | 1.50000 | bp |
| 2Y | 0.50000 | bp |
| 3Y | -1.00000 | bp |
| 4Y | -1.75000 | bp |
| 5Y | -1.87500 | bp |
| 6Y | -1.75000 | bp |
| 7Y | -1.62500 | bp |
| 8Y | -1.37500 | bp |
| 9Y | -1.25000 | bp |
| 10Y | -1.00000 | bp |
| 12Y | 0.00000 | bp |
| 15Y | 1.12500 | bp |
| 20Y | 3.12500 | bp |
| 25Y | 3.25000 | bp |
| 30Y | 3.25000 | bp |

| JPY 1M Japanese Yen TIBOR (1M DTIBOR) | | |
|------------------------------------------|----------|----|
| 1M | 1.17125 | % |
| 3M | 1.21750 | % |
| 6M | 1.28500 | % |
| 9M | 1.35375 | % |
| 1Y | 20.00000 | bp |
| 18M | 20.37500 | bp |
| 2Y | 19.12500 | bp |
| 3Y | 15.25000 | bp |
| 4Y | 12.25000 | bp |
| 5Y | 10.25000 | bp |
| 6Y | 8.43750 | bp |
| 7Y | 7.25000 | bp |
| 8Y | 7.00000 | bp |
| 9Y | 6.87500 | bp |
| 10Y | 7.06250 | bp |
| 12Y | 7.87500 | bp |
| 15Y | 8.12500 | bp |
| 20Y | 10.00000 | bp |
| 25Y | 10.25000 | bp |
| 30Y | 10.50000 | bp |

【清算価値の定義/Definition of Settlement rates】

- OIS : OISアウトライートのレートを%単位で表示。
- 3M DTIBOR : 3M~11MまではSPS (Single Period Swap) レートを%単位で表示、1Y以降はOISとのベーススプレッド (3M DTIBOR vs OIS+ベーススプレッド) をbp単位で表示。
- 6M DTIBOR : 6M~11MまではSPS (Single Period Swap) レートを%単位で表示、1Y以降は3M DTIBORとのベーススプレッド (6M DTIBOR vs 3M DTIBOR+ベーススプレッド) をbp単位で表示。
- 1M DTIBOR : 1M~9MまではDTIBORアウトライートのレートを%単位で表示、1Y以降は3M DTIBORとのベーススプレッド (1M DTIBOR+ベーススプレッド vs 3M DTIBOR) をbp単位で表示。

- OIS: The OIS outright rate in percentage.
- 3M DTIBOR: From 3M to 11M, the SPS (Single Period Swap) rate in percentage and from 1Y and onwards, the basis spread with OIS (3M DTIBOR vs OIS + basis spread) in basis points (bp).
- 6M DTIBOR: From 6M to 11M, the SPS (Single Period Swap) rate in percentage and from 1Y and onwards, the basis spread against 3M DTIBOR (6M DTIBOR vs 3M DTIBOR + basis spread) in basis points (bp).
- 1M DTIBOR: From 1M to 9M, DTIBOR outright rate in percentage and from 1Y and onwards, the basis spread with 3M DTIBOR (1M DTIBOR + basis spread vs 3M DTIBOR) in basis points (bp).
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