

Latest AXI rates

	Core AXI (%)	Term AXI (%)					Average Overnight AXI (%)		
	Variable	Overnight	1M	3M	6M	12M	30D	90D	180D
	.IIAXI AXIXUNS SCAXI	.IIAXION AXIION SOAXI	.IIAXI1M AXIIT1M S1MAXI	.IIAXI3M AXIIT3M S3MAXI	.IIAXI6M AXIIT6M S6MAXI	.IIAXI1Y AXIIT12M S12MAXI	.IIAXI30A AXIIA1M S30DAXI	.IIAXI90A AXIIA3M S90DAXI	.IIAXI180A AXIIA6M S180DAXI
15-May-2026	0.14199	0.06191	0.07713	0.13807	0.18885	0.28390	0.07908	0.08228	0.07378
14-May-2026	0.14657	0.06391	0.07962	0.14253	0.19494	0.29306	0.08054	0.08212	0.07385
13-May-2026	0.14662	0.06393	0.07965	0.14258	0.19501	0.29316	0.08192	0.08198	0.07391
12-May-2026	0.15446	0.06735	0.08391	0.15021	0.20545	0.30885	0.08319	0.08178	0.07395
11-May-2026	0.15587	0.06692	0.08356	0.15020	0.20563	0.30918	0.08712	0.08118	0.07407

Latest FXI Rates

	Core FXI (%)	Term FXI (%)					Average Overnight FXI (%)		
	Variable	Overnight	1M	3M	6M	12M	30D	90D	180D
	.IIFXI FXIXUNS SCFXI	.IIFXION FXIION SOFXI	.IIFXI1M FXIIT1M S1MFXI	.IIFXI3M FXIIT3M S3MFXI	.IIFXI6M FXIIT6M S6MFXI	.IIFXI1Y FXIIT12M S12MFXI	.IIFXI30A FXIIA1M S30DFXI	.IIFXI90A FXIIA3M S90DFXI	.IIFXI180A FXIIA6M S180DFXI
15-May-2026	0.46688	0.18334	0.19154	0.22435	0.31249	0.46929	0.19660	0.19408	0.18967
14-May-2026	0.46898	0.18417	0.19240	0.22536	0.31390	0.47141	0.19781	0.19383	0.18973
13-May-2026	0.46884	0.18411	0.19234	0.22529	0.31380	0.47126	0.19903	0.19359	0.18978
12-May-2026	0.47250	0.18555	0.19384	0.22705	0.31625	0.47494	0.20019	0.19334	0.18983
11-May-2026	0.47368	0.18322	0.19184	0.22638	0.31648	0.47537	0.20393	0.19266	0.19000

USD-AXI and USD-FXI enhanced transparency metrics table

Benchmark		USD-AXI	USD-FXI
Reference date		15-May-2026	15-May-2026
Unscaled rate average maturity (years)		1.15442	2.82934
Short term component	Transaction volume (USD millions)	260,631	1,752,267
	Maturity (years)	0.11950	0.05299
	Number of transactions	8,024	81,671
Long term component	Capped transaction volume (USD millions)*	3,446	90,702
	Uncapped transaction volume multiplier**		
	Maturity (years)	3.54630	3.63154
	Number of transactions	24,025	598,064

Footnotes:

(*) The Financial Industry Regulatory Authority's (FINRA) Trade Reporting and Compliance Engine (TRACE) established dissemination protocols that included certain caps. The size disseminated is the total par value of the trade, subject to the limits of the applicable dissemination cap. For investment grade TRACE-eligible securities and agency debt securities, the current dissemination cap is \$5 million. For non-investment grade TRACE-eligible securities, the current dissemination cap is \$1 million. The uncapped transaction sizes are reported in the Enhanced TRACE dataset which is released to the public with several months of delay.

(**) The uncapped transaction volume multiplier (UTVM) can be multiplied with the Long term component capped transaction data to approximate the actual traded volumes for the long term component. The UTVM is calculated by comparing the most recent quarter of uncapped data available to the equivalent capped data.