

## Latest AXI rates

	Core AXI (%)	Term AXI (%)					Average Overnight AXI (%)		
	Variable	Overnight	1M	3M	6M	12M	30D	90D	180D
	.IIXI AXIXUNS SCAXI	.IIXION AXIION SOAXI	.IIXI1M AXIIT1M S1MAXI	.IIXI3M AXIIT3M S3MAXI	.IIXI6M AXIIT6M S6MAXI	.IIXI1Y AXIIT12M S12MAXI	.IIXI30A AXIIA1M S30DAXI	.IIXI90A AXIIA3M S90DAXI	.IIXI180A AXIIA6M S180DAXI
29-May-2026	0.13608	0.06210	0.07670	0.13514	0.18398	0.27683	0.06513	0.08333	0.07282
28-May-2026	0.12941	0.05906	0.07294	0.12853	0.17497	0.26328	0.06587	0.08339	0.07289
27-May-2026	0.13193	0.06021	0.07436	0.13103	0.17838	0.26840	0.06659	0.08340	0.07296
26-May-2026	0.13192	0.05873	0.07291	0.12967	0.17700	0.26592	0.06978	0.08324	0.07327
22-May-2026	0.13917	0.06196	0.07691	0.13679	0.18672	0.28052	0.07068	0.08314	0.07333

## 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
29-May-2026	0.45157	0.18405	0.19102	0.21893	0.30349	0.45653	0.18517	0.19697	0.18861
28-May-2026	0.45304	0.18465	0.19164	0.21964	0.30448	0.45802	0.18557	0.19685	0.18870
27-May-2026	0.45656	0.18608	0.19313	0.22135	0.30684	0.46158	0.18604	0.19668	0.18878
26-May-2026	0.45696	0.18233	0.18995	0.22048	0.30658	0.46053	0.18862	0.19593	0.18915
22-May-2026	0.46150	0.18413	0.19183	0.22267	0.30962	0.46510	0.18934	0.19571	0.18922

## USD-AXI and USD-FXI enhanced transparency metrics table

Benchmark		USD-AXI	USD-FXI
<b>Reference date</b>		<b>29-May-2026</b>	<b>29-May-2026</b>
Unscaled rate average maturity (years)		1.30797	2.86364
Short term component	Transaction volume (USD millions)	292,923	1,865,730
	Maturity (years)	0.10440	0.05024
	Number of transactions	8,792	86,062
Long term component	Capped transaction volume (USD millions)*	3,810	95,779
	Uncapped transaction volume multiplier**		
	Maturity (years)	3.57726	3.64561
	Number of transactions	24,760	588,905

### 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.