

[illegible]

KEY RISK INDICATOR (CONSEQUENCE)	Tolerance in Basis		Total Basis	
	Today	Post-Trade	Today	Post-Trade
There are no reliable data sources for a key foreign exchange basis risk: currency, volatility, correlation, credit, price, yield and so on and so forth. These factors limit the ability to price and hedge the exposure and the degree to which it matches on some financial objectives.	6,176,000,000.00	6,000,000,000.00	179	83