OTC Positions P&L Report

Prepared for Client:5swp

(20210319)

Treasury Quants

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Summary Dashboard as of 20210319

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Context	
Reporting Date	20210319
Base Date	20210319
Prev Date	20210318
Reporting Currency	usd

MTM and P&L Summary			
Currency	MTM (20210318)	MTM (20210319)	P&L
chf	7,793.69 chf	7,884.37 chf	90.69 chf
eur	992.63 eur	1,417.72 eur	425.10 eur
gbp	-16,233.79 gbp	-15,377.41 gbp	856.37 gbp
jpy	-37,317.71 jpy	-62,338.35 jpy	-25,020.64 jpy
usd	-38,148.87 usd	-37,671.99 usd	476.88 usd

P&L Audit				
Currency	P&L	Unattributed	Unpredicted	Theta
chf	90.69 chf	1.94 chf	1.43 chf	1.87 chf
eur	425.10 eur	3.63 eur	3.09 eur	2.73 eur
gbp	856.37 gbp	6.54 gbp	6.10 gbp	2.10 gbp
jpy	-25,020.64 jpy	289.91 jpy	119.48 jpy	238.24 jpy
usd	476.88 usd	5.73 usd	0.12 usd	3.61 usd

Total Risk - IR Curve (1)	
Curve	1bp Parallel
chf.libor3m	-308.51 usd
chf.ois	-8.81 usd
eur.libor3m	-335.25 usd
eur.ois	5.85 usd
gbp.libor3m	-362.79 usd
gbp.ois	34.01 usd
jpy.libor3m	-256.89 usd
jpy.ois	8.16 usd
usd.libor3m	-229.44 usd
usd.ois	58.39 usd

Total Risk - Top 6 Maturities (1)	
Curve.Maturity	Amount
gbp.libor3m.29y3m	-270.26 usd
eur.libor3m.29y3m	-266.00 usd
chf.libor3m.29y3m	-255.38 usd
jpy.libor3m.29y3m	-200.65 usd
usd.libor3m.29y3m	-142.65 usd
gbp.libor3m.29y6m	-44.47 usd

FX Rates: 1usd	
Currency	Rates
usd	1.0
gbp	0.72124
jpy	108.93953
eur	0.84097
chf	0.93062

(1) Values are shown in reporting currency, "usd".

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Trade Level Details:swap_chf

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Trade Context	
Trade ID:	swap_chf
MTM (20210319)	7,884.37 chf
MTM (20210318)	7,793.69 chf
P&L	90.69 chf

P&L Predict Summary	
Source	Amount
chf.libor3m	86.35 chf
chf.ois	2.91 chf

P&L Attribution	
Source	Amount
Theta	1.87 chf
chf.libor3m	85.84 chf
chf.ois	2.91 chf

Risk Summary	
Source	Amount
chf.libor3m	-287.11 chf
chf.ois	-8.20 chf

Ladder Sensi: chf.libor3m 1bp Par.	
Maturity	Amount
chf.libor3m.3m	2.51 chf
chf.libor3m.29y3m	-237.66 chf
chf.libor3m.29y6m	-39.11 chf
Suppressed (1)	-12.85 chf

Ladder Sensi: chf.ois 1bp Par.	
Maturity	Amount
chf.ois.25y3m	-0.92 chf
chf.ois.26y3m	-1.03 chf
chf.ois.27y3m	-1.13 chf
chf.ois.28y3m	-1.24 chf
chf.ois.29y3m	-1.33 chf
Suppressed (1)	-15.39 chf

Ladder Predict:chf.libor3m	
Source	Amount
chf.libor3m.29y3m	62.13 chf
chf.libor3m.29y6m	10.69 chf
Suppressed (1)	13.53 chf

Ladder Predict:chf.ois	
Source	Amount
Suppressed (1)	16.44 chf

(1) Total of all unprinted values each less than |0.01 X Actual P&L (90.69 chf)| = 0.91 chf

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Trade Level Details:swap_eur

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Trade Context	
Trade ID:	swap_eur
MTM (20210319)	1,417.72 eur
MTM (20210318)	992.63 eur
P&L	425.10 eur

P&L Predict Summary	
Source	Amount
eur.libor3m	433.13 eur
eur.ois	-11.12 eur

P&L Attribution	
Source	Amount
Theta	2.73 eur
eur.libor3m	432.60 eur
eur.ois	-11.14 eur

Risk Summary	
Source	Amount
eur.libor3m	-281.94 eur
eur.ois	4.92 eur

Ladder Sensi: eur.libor3m 1bp Par.	
Maturity	Amount
eur.libor3m.29y3m	-223.70 eur
eur.libor3m.29y6m	-36.81 eur
Suppressed (1)	-21.42 eur

Ladder Sensi: eur.ois 1bp Par.	
Maturity	Amount
Suppressed (1)	-16.50 eur

Ladder Predict:eur.libor3m	
Source	Amount
eur.libor3m.29y3m	329.27 eur
eur.libor3m.29y6m	59.09 eur
Suppressed (1)	44.77 eur

Ladder Predict:eur.ois	
Source	Amount
Suppressed (1)	33.65 eur

(1) Total of all unprinted values each less than |0.01 X Actual P&L (425.10 eur)| = 4.25 eur

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Trade Level Details:swap_gbp

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Trade Context	
Trade ID:	swap_gbp
MTM (20210319)	-15,377.41 gbp
MTM (20210318)	-16,233.79 gbp
P&L	856.37 gbp

P&L Predict Summary	
Source	Amount
gbp.libor3m	923.46 gbp
gbp.ois	-73.18 gbp

P&L Attribution	
Source	Amount
Theta	2.10 gbp
gbp.libor3m	923.22 gbp
gbp.ois	-73.39 gbp

Risk Summary	
Source	Amount
gbp.libor3m	-261.66 gbp
gbp.ois	24.53 gbp

Ladder Sensi: gbp.libor3m 1bp Par.	
Maturity	Amount
gbp.libor3m.29y3m	-194.92 gbp
gbp.libor3m.29y6m	-32.08 gbp
Suppressed (1)	-34.66 gbp

Ladder Sensi: gbp.ois 1bp Par.	
Maturity	Amount
Suppressed (1)	-10.13 gbp

Ladder Predict:gbp.libor3m	
Source	Amount
gbp.libor3m.29y3m	685.30 gbp
gbp.libor3m.29y6m	122.89 gbp
Suppressed (1)	115.27 gbp

Ladder Predict:gbp.ois	
Source	Amount
Suppressed (1)	42.08 gbp

(1) Total of all unprinted values each less than |0.01 X Actual P&L (856.37 gbp)| = 8.56 gbp

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Trade Level Details:swap_jpy

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Trade Context	
Trade ID:	swap_jpy
MTM (20210319)	-62,338.35 jpy
MTM (20210318)	-37,317.71 jpy
P&L	-25,020.64 jpy

P&L Predict Summary	
Source	Amount
jpy.libor3m	-25,941.15 jpy
jpy.ois	801.03 jpy

P&L Attribution	
Source	Amount
Theta	238.24 jpy
jpy.libor3m	-26,110.63 jpy
jpy.ois	800.07 jpy

Risk Summary	
Source	Amount
jpy.libor3m	-27,985.10 jpy
jpy.ois	888.50 jpy

Ladder Sensi: jpy.libor3m 1bp Par.	
Maturity	Amount
jpy.libor3m.3m	250.43 jpy
jpy.libor3m.29y3m	-21,858.96 jpy
jpy.libor3m.29y6m	-3,597.04 jpy
Suppressed (1)	-2,779.52 jpy

Ladder Sensi: jpy.ois 1bp Par.	
Maturity	Amount
Suppressed (1)	-1,891.02 jpy

Ladder Predict:jpy.libor3m	
Source	Amount
jpy.libor3m.29y3m	-20,606.96 jpy
jpy.libor3m.29y6m	-3,743.64 jpy
Suppressed (1)	-1,590.54 jpy

Ladder Predict:jpy.ois	
Source	Amount
Suppressed (1)	-789.51 jpy

(1) Total of all unprinted values each less than |0.01 X Actual P&L (-25,020.64 jpy)| = 250.21 jpy

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Trade Level Details:swap_usd

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Trade Context	
Trade ID:	swap_usd
MTM (20210319)	-37,671.99 usd
MTM (20210318)	-38,148.87 usd
P&L	476.88 usd

P&L Predict Summary	
Source	Amount
usd.libor3m	594.73 usd
usd.ois	-117.97 usd

P&L Attribution	
Source	Amount
Theta	3.61 usd
usd.libor3m	589.39 usd
usd.ois	-118.24 usd

Risk Summary	
Source	Amount
usd.libor3m	-229.44 usd
usd.ois	58.39 usd

Ladder Sensi: usd.libor3m 1bp Par.	
Maturity	Amount
usd.libor3m.29y3m	-142.65 usd
usd.libor3m.29y6m	-23.47 usd
Suppressed (1)	-63.31 usd

Ladder Sensi: usd.ois 1bp Par.	
Maturity	Amount
Suppressed (1)	-4.92 usd

Ladder Predict:usd.libor3m	
Source	Amount
usd.libor3m.29y3m	388.38 usd
usd.libor3m.29y6m	70.30 usd
Suppressed (1)	136.04 usd

Ladder Predict:usd.ois	
Source	Amount
Suppressed (1)	18.08 usd

(1) Total of all unprinted values each less than |0.01 X Actual P&L (476.88 usd)| = 4.77 usd

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