For your reference, I attached a copy of the 5/31/25 Swap Exposure report with the source locations identified in row 2. Additionally, I attached the PNC Swap Position Report mentioned below.

The month end Swap Exposure report is built from two data sources; COCCs and PNCs month end position reports. On COCC, resides the Swap Exposure account and corresponding SWAP Loan. The corresponding relationship between the Swap Exposure and Loan are identified by the loan user field PNC – (PNC ID Number). See column C

The PNC Marked to Market figure is obtained from the PNC Swap Position Report. This report is downloaded directly from PNC. I use the data from column B to connect the Swap Exposure and Swap Loan to the corresponding PNC corresponding Counterparty and copy column Y (NPV+AI data) into the PNC Marked to Market figure on Swap Report.

Please feel to call me if you have questions