

# We work with non-profit, governmental, healthcare, banking, and corporate clients

## About DerivActiv

DerivActiv is an independent service that generates valuations for derivatives on a daily basis and serves as a data repository and centralized tracking system for every derivative trade in your portfolio. In addition, we provide FAS 157 and FAS 133 services and ongoing payment verification. With over 200 clients tracking transactions with more than \$50 Billion in notional value, DerivActiv makes sure you have your valuations at your fingertips. Staffed by derivative market professionals with an average of 15 years industry experience, DerivActiv values billions of dollars in client swaps every business day.

## Services

**FAS 133 and FAS 157** accounting calculations are customized for each client. Our approach to the analysis is renewed and approved periodically by auditing firms across the country.

**Daily Mark-to-Market Valuations** from DerivActiv's proprietary pricing platform uses daily feeds from industry sources to calculate accurate mid-market derivative valuations. The numbers calculated are the same numbers that you will put into your financial statements.

**Trade Analytics** from DerivActiv allows clients to create customized reports that analyze up to 33 different parameters for each swap.

**Cash Flow Verification** from DerivActiv provides independently calculated payments between your organization and your counterparties. This feature allows clients to validate counterparty calculations rather than blindly paying their interest.

**Threshold Alerts** from DerivActiv to its clients help them manage their collateral and credit rating risk through e-mail threshold alerts. These customized alerts provide an early warning of trends or events that may affect your portfolio.

**Curve Shocks Reports** from DerivActiv are a useful planning tool, assessing the sensitivity of a client's swap portfolio to fluctuations in interest rates for both shifts in the yield curve and changes in the shape of the yield curve.

**Flexible Reporting** from DerivActiv allows clients to receive via e-mail or U.S. Mail on a monthly, quarterly or annual basis.

**Periodic Valuation Attestation Letters** from DerivActiv gives clients the option of receiving signed valuation attestation letters on key quarterly or annual reporting dates.

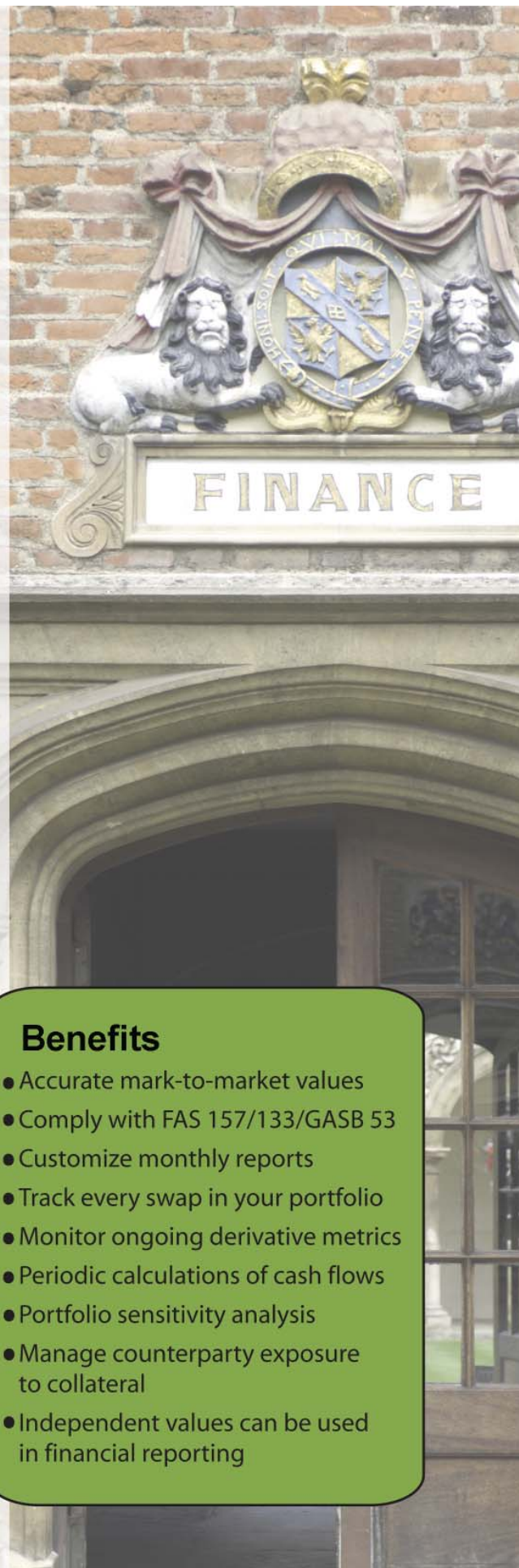


# DerivActiv™

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## Benefits

- Accurate mark-to-market values
- Comply with FAS 157/133/GASB 53
- Customize monthly reports
- Track every swap in your portfolio
- Monitor ongoing derivative metrics
- Periodic calculations of cash flows
- Portfolio sensitivity analysis
- Manage counterparty exposure to collateral
- Independent values can be used in financial reporting