



BLXSwap™

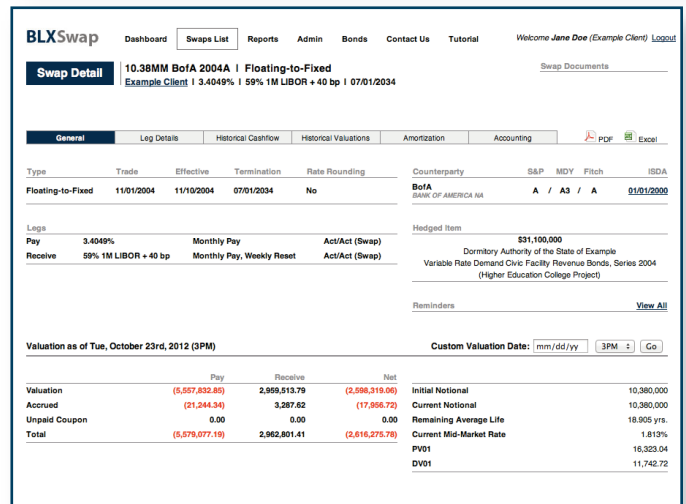
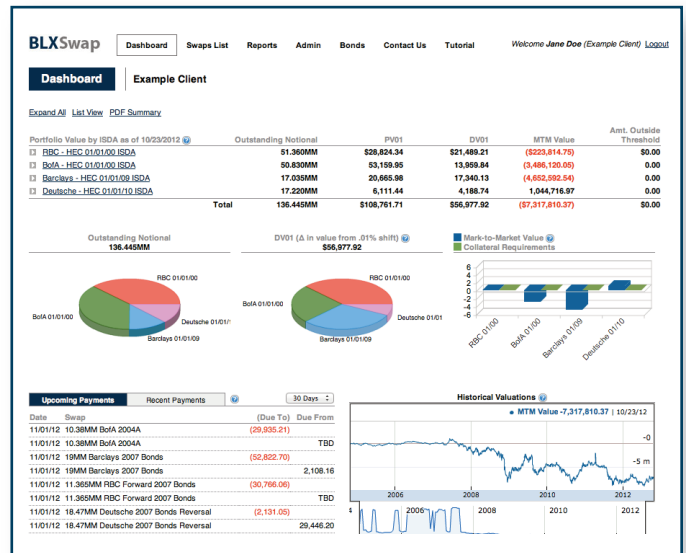
WEB-BASED SWAP MONITORING PLATFORM

BLX is proud to present **BLXSwap** (www.blxswap.com), a web application designed to assist in the special on-going monitoring and reporting requirements (including GASB 53, FAS 133, and FAS 157) of interest rate swaps and related instruments.

BLXSwap significantly enhances **BLX's Swap Monitoring and Reporting Services** by providing a centralized platform where clients may access key information regarding their swap transactions at any time, from any internet connected computer. Combined with our hands-on approach to each engagement, our clients receive an unparalleled level of service and value.

KEY FEATURES OF BLXSwap:

- Daily valuations of swap transactions
- All valuations done on a per-transaction, per-ISDA, and portfolio basis
- Current collateral posting requirements
- Portfolio statistics including average life, on-market rate, DV01, and PV01
- Upcoming and historical payment schedule
- Historical valuation and related data for the portfolio
- Comprehensive alerts via email based on customized valuation thresholds, collateral requirements, and/or counterparty ratings



For more information about BLXSwap and our Swap Monitoring and Reporting services, please contact:
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