

# BLXSWAP

## A WEB-BASED MONITORING PLATFORM

BLXSwap is a web application designed to assist with the ongoing monitoring and reporting requirements of interest rate swaps and related instruments (i.e., GASB 53, GASB 72, ASC 815 [FAS 133], and ASC 820 [FAS 157]).

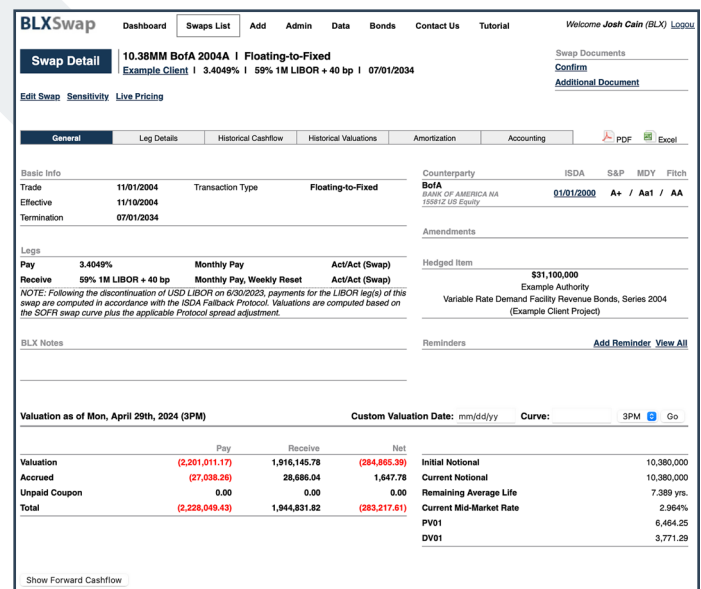
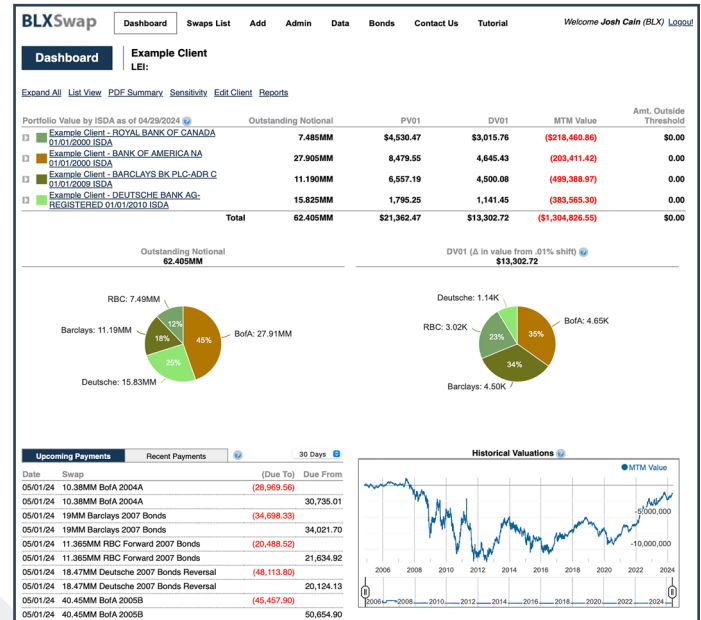
It enhances your monitoring and reporting efforts by providing a centralized platform to access key information about your swap transactions at any time. Our team provides ongoing support to ensure a seamless experience.

### 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 outstanding notional amount, remaining average life, mark-to-market value, DV01, and PVO1
- Upcoming and historical payments schedule
- Historical valuations and related portfolio data
- Comprehensive alerts via email based on customized valuation thresholds, collateral requirements, and/or counterparty ratings

### Contact Information

For more information about our swap monitoring and reporting services, please visit [blxswap.com](http://blxswap.com) or contact **Guangyu Shi** at (415) 773-5823 or [gshi@blxgroup.com](mailto:gshi@blxgroup.com).



To learn more about BLX Group and the full complement of services we offer, please visit us on the web at [blxgroup.com](http://blxgroup.com)

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