

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]).

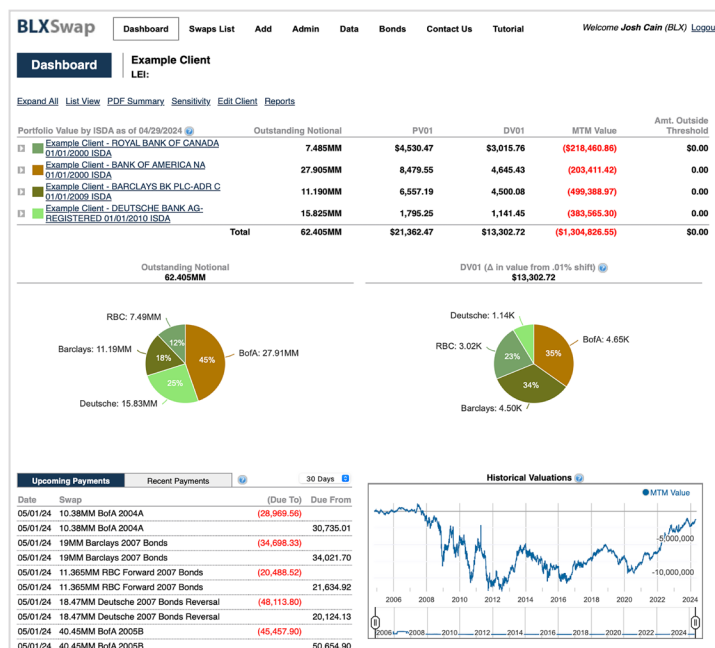
It enhances your monitoring and reporting efforts by providing a centralized platform to access key information about your swap transactions at any time. Our team provides ongoing support to ensure a seamless experience.

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 PV01
- 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 or contact **Guangyu Shi** at **415-773-5823** or gshi@blxgroup.com.



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Swap Detail 10.38MM BoFA 2004A | Floating-to-Fixed Example Client | 3.4049% | 59% 1M LIBOR + 40 bp | 07/01/2034

Swap Documents Confirm Additional Document

Edit Swap Sensitivity Live Pricing

General	Leg Details	Historical Cashflow	Historical Valuations	Amortization	Accounting	PDF	Excel
Basic Info		Counterparty		ISDA S&P MDY Fitch			
Trade	11/01/2004	Transaction Type	Floating-to-Fixed	BoFA BANK OF AMERICA NA 15812 US Equity			
Effective	11/10/2004			01/01/2009 A+ / Aa1 / AA			
Termination	07/01/2034			Amendments			
Legs		Hedged Item		Variable Rate Demand Facility Revenue Bonds, Series 2004 (Example Client Project)			
Pay	3.4049%	Monthly Pay	Act/Act (Swap)	Sensitivity			
Receive	59% 1M LIBOR + 40 bp	Monthly Pay, Weekly Reset	Act/Act (Swap)	Reminders Add Reminder View All			
NOTE: Following the discontinuation of USD LIBOR on 6/30/2023, payments for the LIBOR leg(s) of this swap are computed in accordance with the ISDA Fallback Protocol. Valuations are computed based on the SOFR swap curve plus the applicable Protocol spread adjustment.							
BLX Notes							
Valuation as of Mon, April 29th, 2024 (3PM) Custom Valuation Date: mm/dd/yy Curve: 3PM Go							
Valuation	(2,201,011.17)	1,916,145.78	(284,865.39)	Initial Notional	10,380,000		
Accrued	(27,038.26)	28,686.04	1,647.78	Current Notional	10,380,000		
Unpaid Coupon	0.00	0.00	0.00	Remaining Average Life	7.389 yrs.		
Total	(2,228,049.43)	1,944,831.82	(283,217.61)	Current Mid-Market Rate	2.964%		
				PV01	6,464.25		
				DV01	3,771.29		
Show Forward Cashflow							

To learn more about BLX Group and the full complement of services we offer, please visit us on the web at blxgroup.com.
BLX Group is a wholly owned subsidiary of Orrick, Herrington and Sutcliffe, LLP.

BLX GROUP LLC

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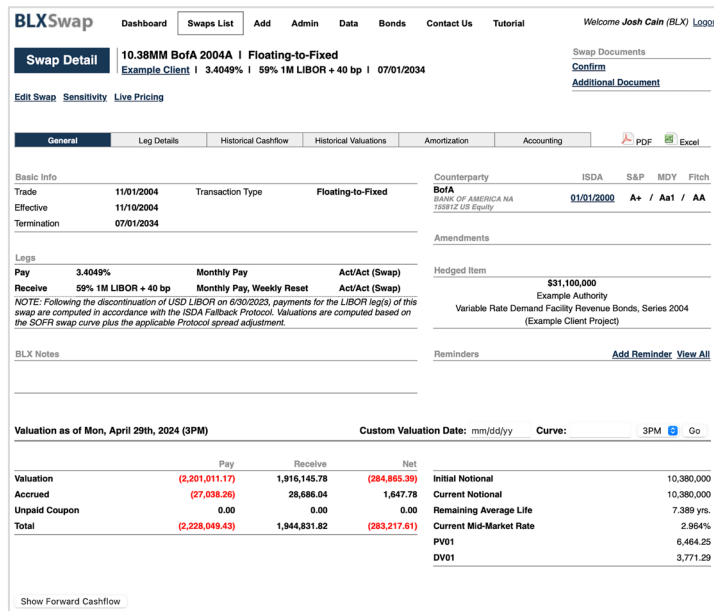
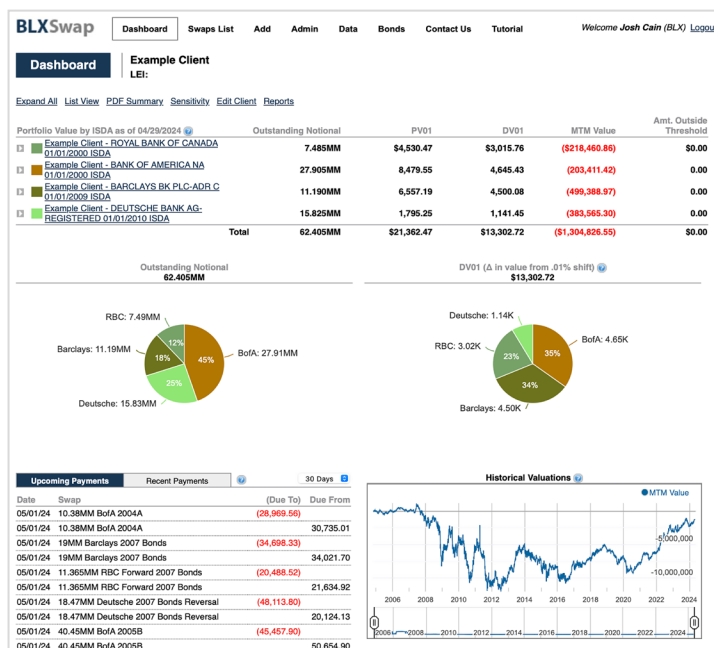
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