



BLXSwap™

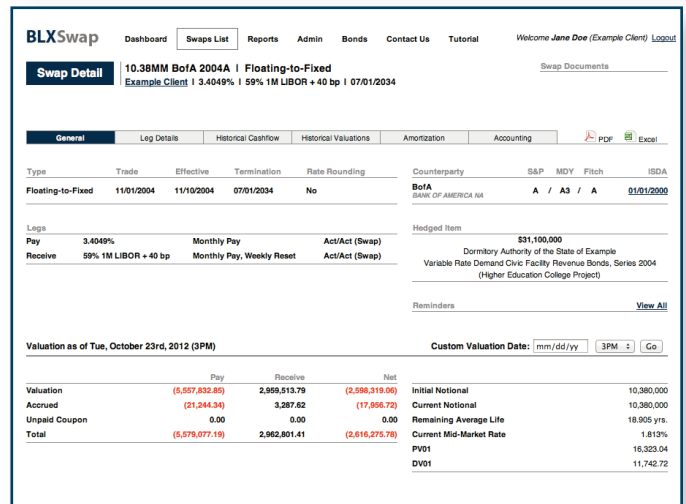
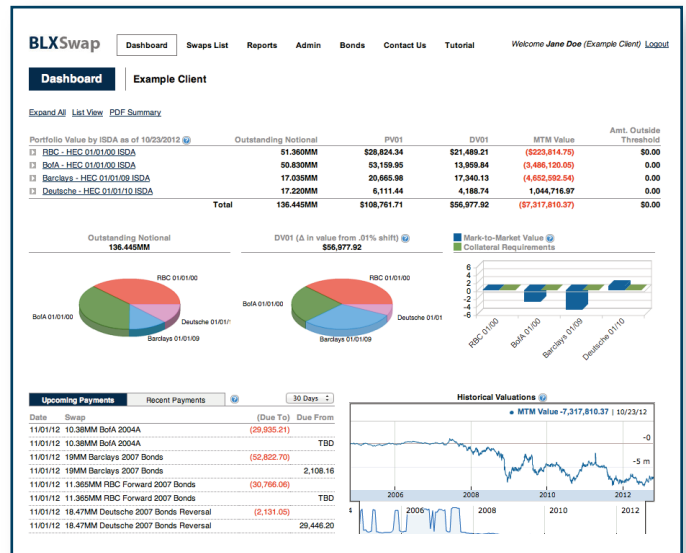
WEB-BASED SWAP MONITORING PLATFORM

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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