## 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, FAS 133, and 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 average life, on-market rate, 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 <u>blxswap.com</u> or contact <u>Guangyu Shi</u> at (415) 773-5823 or <u>gshi@blxgroup.com</u>.

	Dashboard	Swaps List	Add Adr	min Data	Bonds	Contact Us	Tutorial	worddine	Josh Cain (BLX) Lo
Dashboard	Example LEI:	Client							
Expand All List View			ent Reports						Amt. Outsid
Portfolio Value by ISD	A as of 04/29/2024	1 😥	Outstanding	Notional	PV	01	DV01	MTM Value	Threshol
Example Client	- ROYAL BANK OF A	CANADA		7.485MM	\$4,530.	47 \$3	3,015.76	(\$218,460.86)	\$0.0
Example Client	<ul> <li>BANK OF AMERI</li> </ul>	CANA	2	7.905MM	8,479.	55 4	4,645.43	(203,411.42)	0.0
Example Client	<ul> <li>BARCLAYS BK P</li> </ul>	LC-ADR C		1.190MM	6.557.	19 /	4.500.08	(499,388.97)	0.0
Example Client	<ul> <li>DEUTSCHE BAN</li> </ul>	K AG-		5.825MM	1,795.		1.141.45	(383,565,30)	0.0
REGISTERED	01/01/2010 ISDA				.,		.,	(,,	
		Tota	al 6	2.405MM	\$21,362.	47 \$13	3,302.72	(\$1,304,826.55)	\$0.0
	Outstand 62.4	ing Notional 105MM				DV01 (Δ	in value from .0 \$13,302.72	01% shift) 😰	
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								BofA: 4.65	к
Barclays: 11	.19MM 18%	45% B4	ofA: 27.91MM			RBC: 3.02K	23%	*	
	254						244		
Dente	he: 15.83MM						3470		
Deutsc	ne: 15.63MM					Barclays	: 4.50K		
Upcoming Payment	Becent P	ayments 🕑		30 Days 🔂		н	istorical Valuati	ions 😡	
late Swap				Due From					MTM Value
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5/01/24 40 45MM Br									
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To learn more about BLX Group and the full complement of services we offer, please visit us on the web at <u>blxgroup.com</u> BLX Group is a wholly owned subsidiary of Orrick, Herrington and Sutcliffe, LLP.