

BLX GROUP LLC

BLX_{SWAP}: 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]).

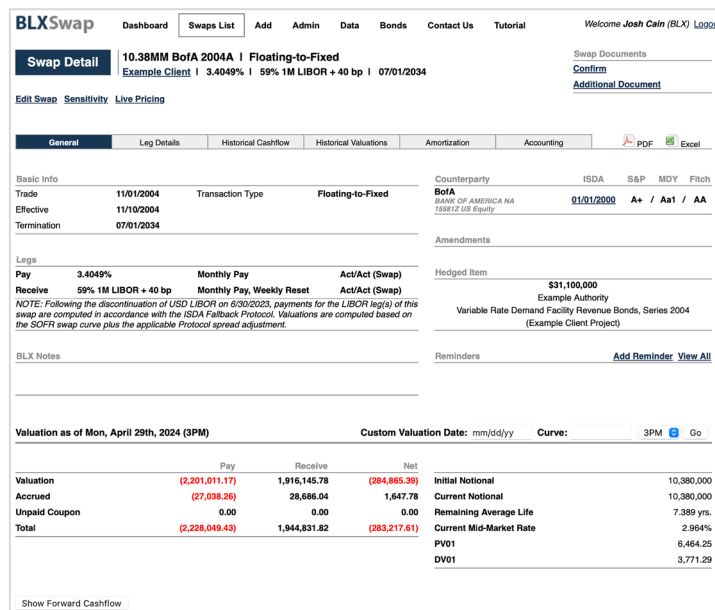
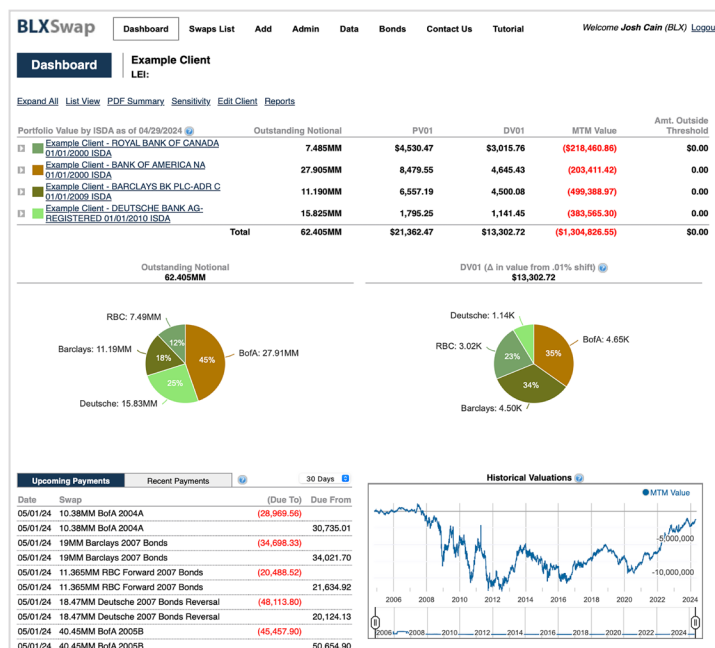
It enhances your monitoring and reporting efforts by providing a centralized platform to access key information about your swap transactions at any time. Our team provides ongoing support to ensure a seamless experience.

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.



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.