Finance: Introduction to Interest Rate Swaps (One-Day)

Audience

This course is **designed for finance professionals in asset management, hedge funds, corporates, or banking** who need an understanding of interest rate swaps.

Prerequisite

None

Duration

This is **a one-day (6 hours of training)** course. The timing is 9.00am to 5.00pm.

Alternate timings can be arranged upon request. The course can be held on a **date that suits you.**

Location

Our **Finance: Introduction to Interest Rate Swaps** course can be run at **our training venue** near **Liverpool Street (London)** or any preferred location in the **UK or Europe**. The training can also be **delivered Online Remotely using online training platforms**.

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Interest rate swap product mechanics, fixed versus floating flows, notional principal

Floating flows, libor versus alternative risk-free rates (RFRs), overnight index rates

Understanding swap pricing, market-determined rates, PV fixed equals PV floating

Calculating Swap DV01, interpretation and usage for swap market-makers

Calculating interest rate swap mark-to-market and swap unwinds

Using interest rate swaps for hedging, swapping fixed to floating and floating to fixed

Using interest rate swaps for managing fixed income portfolios

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