



# SWAP VALUATION

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## Contents

Besides FX, commodity, market price and other risks, interest rate risk is another key factor influencing a company's earnings position. Interest rate swaps are an indispensable element of the strategic and tactical alignment of the interest rate portfolio as well as being key to the correct balancing of present value and cash flow risk. This module demonstrates how you can independently price and value interest rate swaps.

- ▲ Zero rates
  - ▲ Discounting factors
  - ▲ Calculating swap rates
  - ▲ Valuing swaps
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## Structure

- ▲ Video presentation of the training topics
  - ▲ Training topics and collection of formulas in PDF format
  - ▲ Examples of calculations in Excel
  - ▲ Self-assessment
  - ▲ FAQs
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## Methodology

Our webinars provide a brief theoretical input, followed by the implementation in Excel using easily understandable examples. You can download the examples discussed.

Duration: approx. 35 minutes.

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## Languages

- ▲ German
  - ▲ English
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## Price and payment options

EUR 100.00 plus VAT.  
Payment options: VISA, Mastercard, bank transfer

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## Why Schwabe, Ley & Greiner?

60 employees + 3,000 projects + 1,000 clients. Schwabe, Ley & Greiner has been the leading consultancy in the CEE region specialising in corporate financial and treasury management since 1988.

- ▲ Organisation and processes
  - ▲ Guidelines
  - ▲ Financial reporting (also web-based)
  - ▲ Cash flow forecasting
  - ▲ Cash management
  - ▲ Risk management
  - ▲ System selection
  - ▲ Cash logistics
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## SLG trainings – exemplary

All SLG training are 'exemplary' in every sense of the word. They are based on numerous practical case studies derived from our consultancy work. That is why over 90 % of participants generally recommend the events to others!

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## Contact details

Schwabe, Ley & Greiner Gesellschaft m.b.H.  
Margaretenstraße 70, 1050 Wien, Österreich  
phone: +43-1-585 48 30, fax: +43-1-585 48 30-15  
info@slg.co.at, www.slg.co.at, www.slg-academy.com

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