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COURSE BROCHURE

Swap Hedging Solutions for Corporate Exposures Training Course

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New York

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Registered in the United Kingdom and Saudi Arabia

Swap Hedging Solutions for Corporate Exposures Training Course

Ref: 2792_106972 **Date:** 18 – 22 January 2027 **Location:** New York **Fees:** 7900 GBP

Swap Hedging Solutions for Corporate Exposures is a 1-week training course for treasury dealers, swap sales staff and corporate hedgers, built around a swap hedging proposal written for one client exposure. Floating-rate borrowing, foreign-currency debt and counterparty credit concerns now move in the same quarter, so the choice of swap structure shapes funding cost and earnings stability. Jupiter Prime Training delivers this course on swap hedging solutions for corporate exposures.

Why Swap Hedging Solutions for Corporate Exposures Matter Now

Three forces shape swap hedging today. Benchmark reform has moved most floating legs onto overnight risk-free rates, changing how coupons accrue and reset. Collateral and margin terms now sit at the centre of every bilateral trade, tying hedges to liquidity planning. Lenders and boards also expect each hedge decision to be documented. A corporate that matches swap tenor, notional and currency to its real debt profile protects cash flow; one that hedges by habit can lock in losses or face sudden collateral calls.

Who Gains Most from Swap Hedging Solutions for Corporate Exposures

- Bank dealers responsible for quoting and executing interest rate and currency swaps
- Sales staff who structure hedges and explain swap terms to corporate clients
- Corporate treasurers who manage floating-rate debt and foreign-currency funding
- Risk officers who monitor counterparty exposure, collateral and hedge limits
- Finance managers who report hedge results to boards and lenders

A bank sales desk and its corporate client finance team gain most when several members attend together.

Swap Hedging Solutions for Corporate Exposures Capabilities

Participants learn to choose and defend the swap structure that fits a borrower's cash flows and currency mix.

- Map fixed and floating swap leg cash flows against a debt schedule — corporate treasurer
- Calculate swap rates and present values from discount and forward curves — dealer quote
- Compare cross-currency and basis swap structures for foreign-currency borrowing — funding committee
- Assess credit default swap protection on a concentrated counterparty — credit officer
- Weigh collateral terms, margin calls and break costs before execution — liquidity planner
- Build and communicate a swap hedge recommendation with its trade-offs — client board

Key Swap Hedging Solutions for Corporate Exposures Terms

- Interest rate swap — an agreement to exchange fixed coupons for floating coupons on a notional amount over an agreed tenor.
- Cross-currency swap — an exchange of principal and coupons in two currencies, converting foreign-currency debt.
- Basis swap — a swap exchanging two floating rates, such as two tenors or two currencies, plus an agreed spread.
- Credit default swap — a contract in which a protection buyer pays a premium and receives compensation if a named borrower defaults.
- Mark-to-market value — the present value of a swap's remaining cash flows at current curves.
- Credit support annex — the collateral terms attached to a swap agreement, setting thresholds and margin call timing.

Swap Hedging Solutions for Corporate Exposures Day by Day

Day 1: Corporate Exposures and the Swap Market

- Debt Profile Mapping — Which Exposures Need Hedging First
- Floating Rate Benchmarks — How Overnight Rates Change Coupon Resets
- Swap Market Participants — Who Quotes, Who Hedges, Who Clears
- Hedging Policy Statements — Limits, Hedge Ratios and Approval Routes
- Exposure Scenarios — Earnings and Cash Flow Under Rate Shifts

Day 2: Interest Rate Swap Mechanics and Pricing

- Fixed and Floating Leg Schedules — Payment Dates and Day Counts
- Discount Curve Construction — Choosing Instruments for Swap Pricing
- Forward Rate Projection — Estimating Floating Coupons Along the Curve
- Par Swap Rate Calculation — Setting a Fair Fixed Rate Quote
- Amortising and Forward-Start Swaps — Matching Hedges to Drawdown Plans

Day 3: Cross-Currency, Basis and Credit Default Swaps

- Principal Exchange Structures — Converting Foreign-Currency Bonds and Loans
- Cross-Currency Basis Spread — Reading the Cost of Currency Funding
- Tenor Basis Swaps — Aligning Mismatched Floating Rate Indices
- Credit Default Swap Premiums — Pricing Protection on a Named Borrower
- Credit Events and Settlement — What Triggers a Protection Payout

Day 4: Valuation, Collateral and Counterparty Exposure

- Mark-to-Market Revaluation — Tracking Swap Value as Curves Move
- Credit Support Annex Terms — Thresholds, Haircuts and Call Timing
- Potential Future Exposure Profiles — Sizing Counterparty Credit Lines
- Early Termination and Novation — Costs of Unwinding a Hedge
- Hedge Effectiveness Testing — Evidence for Accounting and Board Reporting

Day 5: Practising the Swap Hedging Proposal

- Client Exposure Diagnosis — Applying Debt Mapping to a Case Borrower
- Structure Comparison Grid — Plain, Amortising or Cross-Currency Choice
- Pricing and Collateral Stress — Testing the Hedge Under Curve Shocks
- Client Presentation Rehearsal — Explaining Costs, Risks and Break Terms
- Swap Hedging Proposal — Final Recommendation for the Client Exposure

Applying Swap Hedging Solutions for Corporate Exposures After the Course

- Run a debt profile mapping exercise on one live borrowing.
- Reprice one existing swap on current curves and review its collateral terms and break cost.

Swap Hedging Solutions for Corporate Exposures Questions FAQ

What are swap hedging solutions for corporate exposures and why do they matter now?

They are swap structures chosen to offset a company's interest rate, currency or credit exposure. They matter now because benchmark changes and volatile curves make a poorly matched swap expensive.

Which roles gain most from swap hedging solutions for corporate exposures?

Bank swap dealers, sales staff and corporate treasurers gain most. Risk officers who monitor collateral and counterparty limits also benefit.

How does a course on swap hedging solutions for corporate exposures differ from a derivatives pricing course?

It is centred on choosing a hedge for a real borrower rather than on pricing theory. A general derivatives course spans options and many products; this one stays with swaps, collateral and client decisions.

What do you bring back from swap hedging solutions for corporate exposures training?

You bring back a swap hedging proposal for one client exposure. It holds a debt map, a structure comparison, curve pricing and collateral stress results.

Swap Hedging Solutions for Corporate Exposures: The Way Forward

The swap hedging proposal gives a treasury committee its first decision: which share of floating or foreign-currency debt to hedge, and with what structure. Dealers use it to quote, and treasurers use it to brief lenders. After the first reset or margin call, revisit the collateral assumptions, because liquidity rather than rate level often decides whether a hedge was the right choice.