



# 2010 CONGRESS ON FAIR VALUE — MEASUREMENTS AND RECOGNITION: SHARED SPACE

SEPTEMBER 27 – 28, 2010 SEATTLE, WA USA

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SESSION TITLE: Valuation of Interest Rate Swaps

SESSION DATE: Monday, September 27, 2010

SESSION TIME: 9:30 – 10:30am

Session Summary: The focus of the session will be a discussion of interest rate swaps, including and understanding of the purpose and rational for entering into a swap, the most common methodology used to value interest rate swaps, to analyze the primary factors that affect a swap's value, and to identify the value at risk and counter-party risk.

CPE Hours / Fields of Study: 1 Hr – Specialized Knowledge and Applications (SK&A)

Presenter Bio:



Anthony Banks has more than 15 years of professional experience, including business valuation, trial support, investment research and financial analysis. As a manager in the Business Valuation service area, his responsibilities include business valuations for estate and/or gift tax purposes and litigation. In addition, he also deals with lost profit calculations and due diligence investigations. Previously, Mr. Banks wrote a daily analysis of fixed income and equity markets for fund managers and had been a security analyst for several brokerage firms. His experience also includes valuing derivative securities and assisting firms buying or selling businesses.

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