



ACCOUNTING FOR BASIC DERIVATIVES

Background

The increasing presence of Derivatives (Futures, Options, Swaps, CFDs etc) in Funds (Mutual and Hedge) and other Investment Portfolios is causing considerable problems to Accounting staff.

This course provides a focused briefing on basic Accounting for the main Derivatives classes. Practical aspects are reinforced by the numerous exercises included. The course does not cover complex products or advanced Accounting issues.

Delegates

- Accounting staff
- Derivatives and Securities Settlement staff
- Taxation staff
- Risk and Compliance staff
- IT executives involved in Accounting and Derivatives systems.

Delegates should have a basic Accounting knowledge and a basic understanding of derivatives limited to basic Futures and Options.

Content

- Accounting for Interest Rate Futures
- Accounting for Bond Futures
- Exercise on Accounting for Futures
- Swaps Accounting : Fixed v Floating
- Credit Derivatives Accounting
- Exercise on Swaps
- Contracts for Differences accounting
- Equity Index Futures Accounting
- Options – Index and individual Equity
- Options - Bonds
- Exercises on Options
- Currency Futures Accounting

Duration	2 days
London	20-21 March 2013
Fee	£ 1080 + VAT

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