



## MIG21 Derivatives and Lookthrough

In the course of the seminar the legal aspects of different financial instruments especially derivatives are explained and discussed within the context of the following legal guidelines: UCITS III, German InvG and LU-UCITS III. By means of the MIG21 Lookthrough solution the participants will be introduced to managing and checking structured products. Using practical examples the participants will learn how the compliance check of derivatives and the decomposition of structured products are implemented in MIG21. Moreover, the seminar offers the opportunity to discuss current source systems and decomposition rules with other MIG21 users.

### Topics

#### MIG21 Derivates

- CDS
- Futures on iTraxx
- Decomposition of CDOs
- Decomposition of certificates
- Implementation of interest rate and currency swaps
- Implementation of total return swaps

#### General

- Legal aspects regarding UCITS III, German law "InvG" and LU-UCITS III
- Practical aspects
- Implementation in MIG21
- Examples

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**Who should attend:** MIG21 users

**Dates:** Please refer to our training calendar on [www.pfs.com](http://www.pfs.com) for seminars in Frankfurt. We will be more than happy to organize a seminar for you on demand.

**Course information:** Duration: 2 days

Price: EUR 1250, - (+VAT) per participant.  
The minimum number of participants is 4 persons.

Venue: Princeton Financial Systems GmbH  
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