



An Introduction to Repo Markets (Securities Institute)

Moorad Choudhry

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The Repo markets have grown dramatically in the past few years because of the need to hedge short positions in the capital and derivatives markets. Virtually all major currency markets in the world now have an established repo market, the facility is also increasingly being used in developing currency markets as well.

This book is a practical introduction that focuses on the instruments, applications and risk management techniques essential for this rapidly evolving market. Fully updated to reflect the changes in these markets, the book also includes worked examples and case studies, and new sections on basket and structured finance repo.

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