



Global Repo Markets: Instruments and Applications (Wiley Finance)

Moorad Choudhry

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Repo, from sale and repurchase agreement, is one for the oldest and widely used instruments in global capital markets. It is a vital ingredient in the smooth and efficient running of the financial markets, and is used by all market participants including central banks, commercial banks, fund managers and corporates.

This book is a comprehensive, detailed and authoritative description of the repo instrument. Written by a former repo trader, it covers applications and analysis of the various different instruments used in the repo markets. It also places the repo markets in the overall context of the money markets and banking asset-liability management.

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