The Repo Market

Course date: Thu, 08/11/2012 (All day)

This 1 day course is designed for delegates who are either new to the business of bond repurchase agreements (repos) or want to refresh their knowledge. You will learn how repos are priced, settled and why they are transacted by different participants in the market, including pension funds, hedge funds, market makers and derivatives users. You will also learn about bonds and key money market operations.

You will have a chance to explore applications of repos for risk management, speculation and arbitrage purposes with a particular emphasis on the relationship between the bond repo market and derivatives such as swaps and exchange traded bond futures.

By the end of this course you will:

• Understand the repo market, its main players and types of transactions
• Explore the cash flows associated with different repo transactions
• Learn about different repo applications including yield curve trading, matched book trading and basis trading with futures
• Be able to identify and assess the risks arising from using repo and how to minimise the exposure to those risks
• Explore the recent market trends, the impact of the crisis and future developments

Course Level: Introductory

Register now to take advantage of our Early Bird offer!

Conducted by: Eureka Financial
Contact: Sam Baker
Visit site [1]

Course duration: 1 Day
Alternative dates: No
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