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Stephane Reverre, the former head of Index Arbitrage and Quantitative Trading for Tokyo, and later the New York offices of SocGen, described this very distinction in his book entitled "The Complete Arbitrage Deskbook" Reverre wrote that the amounts required to ...

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The Complete Arbitrage Deskbook , Stephane Reverre, Apr 4, 2001, Business & Economics, 508 pages The Complete Arbitrage Deskbook explains every aspect of the types, instruments, trading practices, and opportunities of modern equity arbitrage It travels beyond US borders

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