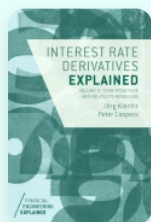


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More Exotic Features and Basis Risk Hedging

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Interest Rate Derivatives Explained: Volume 2



[Jörg Kienitz](#)  & [Peter Caspers](#)

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Abstract

In this chapter we discuss a number of additional exotic features beyond callability. Most of the features can be combined among each other and also with callability. We then conclude the product part with a brief overview on basis products.

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Author information

Authors and Affiliations

Bonn, Germany

Jörg Kienitz

Erkelenz, Germany

Peter Caspers

Corresponding author

Correspondence to [Jörg Kienitz](#).

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