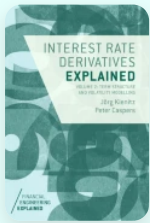


[Home](#) > [Interest Rate Derivatives Explained: Volume 2](#) > Chapter

More Exotic Features and Basis Risk Hedging

| Chapter | First Online: 04 November 2017

| pp 45–55 | [Cite this chapter](#)



[Interest Rate Derivatives Explained: Volume 2](#)

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

 Part of the book series: [Financial Engineering Explained](#) ((FEX))

 1050 Accesses

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.



This is a preview of subscription content, [log in via an institution](#)  to check access.

Log in via an institution→

^ **Chapter**

EUR 29.95

Price includes VAT (Poland)

- Available as PDF
- Read on any device
- Instant download
- Own it forever

Buy Chapter→

^ **eBook**

EUR 37.44

Price includes VAT (Poland)

- Available as EPUB and PDF
- Read on any device
- Instant download
- Own it forever

Buy eBook→

^ **Softcover Book**

EUR 48.14

Price includes VAT (Poland)

- Compact, lightweight edition
- Dispatched in 3 to 5 business days
- Free shipping worldwide - [see info](#)

Buy Softcover Book→

^ **Hardcover Book**

EUR 48.14

Price includes VAT (Poland)

- Durable hardcover edition
- Dispatched in 3 to 5 business days
- Free shipping worldwide - [see info](#)

Buy Hardcover Book→

Tax calculation will be finalised at checkout

Purchases are for personal use only

[Institutional subscriptions](#) →

References

Andersen, L., & Piterbarg, V. (2010). *Interest rate modeling—Volume II: Term structure models*. Atlantic Financial Press.

Kienitz, J. (2014). Transforming volatility—Multi curve cap and swaption volatilities. *International Review of Applied Financial Issues and Economocs*, 5(1).

[Google Scholar](#)

Lichters, R., Stamm, R., & Gallagher, D. (2015). *Modern derivatives pricing and credit exposure analysis—Theory and practice of CSA and XVA pricing*. Palgrave McMillan: Exposure Simulation and Backtesting.

[Google Scholar](#)

Author information

Authors and Affiliations

Bonn, Germany

Jörg Kienitz

Erkelenz, Germany

Peter Caspers

Corresponding author

Correspondence to [Jörg Kienitz](#).

Copyright information

© 2017 The Author(s)

About this chapter

Cite this chapter

Kienitz, J., Caspers, P. (2017). More Exotic Features and Basis Risk Hedging. In: Interest Rate Derivatives Explained: Volume 2. Financial Engineering Explained. Palgrave Macmillan, London.

https://doi.org/10.1057/978-1-137-36019-9_4

DOI

https://doi.org/10.1057/978-1-137-36019-9_4

Published

04 November 2017

Publisher Name

Palgrave Macmillan, London

Print ISBN

978-1-137-36018-2

Online ISBN

978-1-137-36019-9

eBook Packages

[Economics and Finance](#)

[Economics and Finance \(R0\)](#)

Publish with us

[Policies and ethics](#) 

Search

Search by keyword or author



Navigation

Find a journal

Publish with us

Track your research