# **SPRINGER NATURE** Link

**Search** 

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

# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 93 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

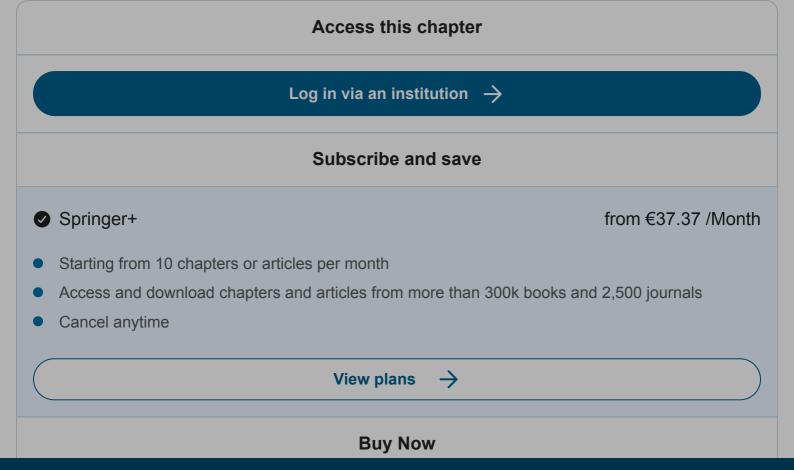
We use cookies and similar technologies for the following purposes:

- > Store and/or access information on a device
- > Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies

**Reject optional cookies** 

Manage preferences



# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 93 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

#### Store and/or access information on a device

Accept all cookies
Reject optional cookies
Manage preferences

Institutional subscriptions →

# References

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

**Google Scholar** 

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

# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 93 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

#### Store and/or access information on a device

Accept all cookies
Reject optional cookies
Manage preferences

© 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

<u>.RIS↓ .ENW↓ .BIB↓</u>

 DOI
 Published
 Publisher Name

 https://doi.org/10.1057/978-1 04 November 2017
 Palgrave Macmillan London

# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 93 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

#### Store and/or access information on a device

Accept all cookies
Reject optional cookies
Manage preferences

Publish with us

**Track your research** 

### Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 93 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

#### Store and/or access information on a device

Accept all cookies
Reject optional cookies
Manage preferences