More Exotic Features and Basis Risk Hedging

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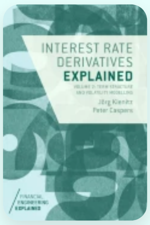

Interest Rate Derivatives Explained: Volume 2

Jörg Kienitz & Peter Caspers

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

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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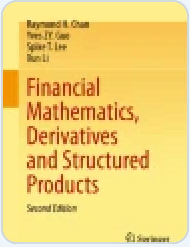

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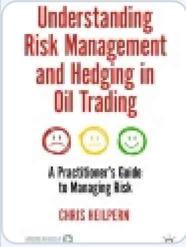

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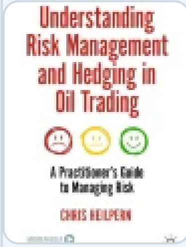

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