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

👁 **1242** 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.

Access this chapter

Log in via an institution →

Subscribe and save

✓ Springer+   from €37.37 /Month

- Starting from 10 chapters or articles per month
- Access and download chapters and articles from more than 300k books and 2,500 journals
- Cancel anytime

View plans →

Buy Now

⌃ 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 →

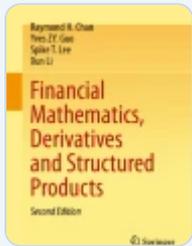### ⌃ Hardcover Book   EUR 48.14
Price includes VAT (Poland)

- Durable hardcover edition
- Dispatched in 3 to 5 business days
- Free shipping worldwide - see info

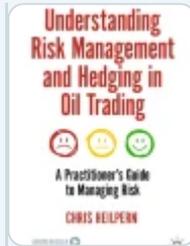**Buy Hardcover Book** →

Tax calculation will be finalised at checkout

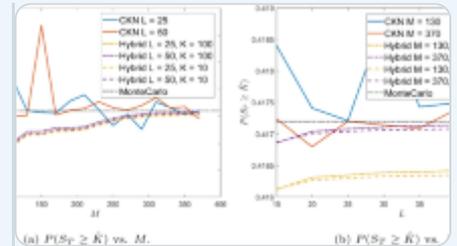Institutional subscriptions →

Similar content being viewed by others

Hedging/Pricing Options and Structured Products in Practice*

Chapter | © 2024

Using Basis Risk as a Trading Strategy

Chapter | © 2023

Pricing and hedging autocallable products by Markov chain approximation

Article | Open access

04 October 2024

Explore related subjects

Discover the latest articles, books and news in related subjects, suggested using machine learning.

Evolvability   **Exotic Atoms**   **Information Model**   **Insurance**   **Rare variants**

Risk Management

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).

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.

Author information

Authors and Affiliations

Bonn, Germany

Jörg Kienitz

Erkelenz, Germany

Peter Caspers

Corresponding author

Correspondence to Jörg Kienitz .

Copyright information

About this chapter

Cite this chapter

.RIS⤓   .ENW⤓   .BIB⤓

| DOI | Published | Publisher Name |

Publish with us

Policies and ethics ⬀

Search

Search by keyword or author

Navigation

Find a journal

Publish with us

Track your research