

## **ABSTRACT**

### **TITLE: INTEREST RATE RISK MANAGEMENT- THE CASE OF INDIAN BANKS**

Interest rate risk is one of the major forms of risk faced by banks and financial institutions. Commercial banks have been the major sufferers because borrowing from savers and lending to borrowers is still the main source of their profits. The easing of controls on interest rates has led to higher interest rate volatility in India. Hence, there is a need to measure and monitor the interest rate exposure of Indian banks. This paper entitled "Interest Rate Risk Management- The Case of Indian Banks" is aimed at measuring the Interest Rate Risk in major public sector and private sector bank in India. Using publicly available information, this paper attempts to assess the interest rate risk carried by these banks over the period of five years from 2011 to 2015.