



The Practitioner's Guide to Interest Rate Risk Management

Bernard Manson

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This handbook explains how to understand, identify, measure, report and account for interest rate risk, and how to use the main market instruments to manage the risk identified. Instruments analysed include forward rate agreements, interest rate futures, single and cross currency interest rate swaps, government bonds, interest rate options including caps, floors, and swaptions, foreign exchange swaps, and medium-term forward foreign exchange.

The book also addresses the additional issues faced by banks in interest rate risk management due to the regulatory environment and because of their need to allocate cost and revenues to different responsibility centres.

The scope of the book is international. Detailed formulae are included for pricing and risk management of interest rate options. Extensive worked examples are provided.

Available to readers as an optional extra is a disk containing spreadsheets which perform many of the more complex calculations described in the next of the handbook. The disk is accompanied by an explanatory booklet.

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