

Program on Credit Risk Management

Duration – 8 Hours

- **Introduction to Credit Risk**
- **Types of credit risk –Obligor risk, portfolio concentration risk, settlement risk etc.**

Measuring credit risk

- Credit rating and credit scoring
 - Statistical / non-statistical modelling
- **Credit risk assessment**
- **Credit risk mitigation measures**
 - Collateral management
 - Guarantees
 - Derivatives
 - On balance sheet netting
- **Capital calculation approaches under Basel Accord**