

**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**