



LAPORAN REALISASI PERKULIAHAN DOSEN/ASISTEN



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SEMESTER GENAP 2022/2022 REGULER S1 EKTENSI

123

Mata Kuliah : 280123-Pengantar Manajemen Risiko 3 sks
Dosen : Dr. Sparta, SE,Ak.,ME.,CA

Prodi-Kelas/sks : 4 MN41E
Bahasa Pengantar : Indonesia / Inggris
Hari, Jam : Rabu / (20212 - S1) / 18.30 21.00 / 2021/2022 / Ektensi
Ruang : **Online**



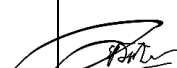
Pedoman & Tata Tertib Kehadiran Dosen

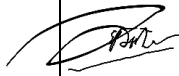
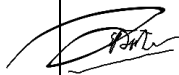
1. Absensi diambil dan dikembalikan langsung oleh dosen di Ruang Adm. Akademik.
2. Bila dosen berhalangan/terlambat hadir, wajib segera memberitahukan ke Bagian Akademik (Tlp. 021-71791838 ext. 165, 166 dan 168). Kuliah dapat dicarikan dosen pengganti sementara hanya apabila pemberitahuan disampaikan selambatnya 1 hari sebelum perkuliahan berlangsung.
3. Dosen dilarang mengubah jadwal perkuliahan yang telah disusun kecuali seizin Ketua Jurusan. Apabila dosen berhalangan hadir mengajar tanpa pemberitahuan sebanyak 2 kali berturut-turut untuk kelas yang sama dalam 1 semester, maka Ketua Jurusan berhak mengganti dosen tersebut secara permanen dalam semester yang sedang berjalan.
4. Dosen dilarang untuk menyelenggarakan kuliah pengganti lebih dari 2 pertemuan untuk kelas yang sama dalam 1 semester secara berturut-turut.
5. Apabila dosen melakukan perubahan jadwal mengajar untuk kuliah pengganti dimohon mengisi formulir perubahan jadwal kuliah dengan disetujui oleh Ketua Jurusan.
6. Dosen wajib memenuhi waktu mengajar yaitu : untuk mata kuliah dengan bobot 3 sks : 150 menit dan 2 sks : 100 menit
7. Dosen pengasuh mata kuliah diharuskan mengajar sesuai dengan Kontrak Perkuliahan atau Satuan Acara Perkuliahan (ecampus@ibs.ac.id).
8. Dosen dimohon mengecek kehadiran mahasiswa secara rutin dan menginput kehadiran mahasiswa via *internet online* (ecampus@ibs.ac.id).
9. Mahasiswa yang berhalangan hadir dengan alasan yang tidak jelas dan tidak ada surat pengantar dari Bagian Kemahasiswaan, maka dianggap tidak hadir.
10. Dosen wajib menyampaikan usulan soal UTS dan UAS yang diberikan secara tertutup kepada Koordinator mata kuliah.
11. Berkas hasil UTS harus dibagikan kepada mahasiswa, sedangkan berkas UAS diserahkan ke Administrasi Akademik.
12. Dosen tidak diperkenankan memberikan ujian susulan langsung kepada mahasiswa. Ujian susulan hanya diberikan kepada mahasiswa yang memenuhi persyaratan dan dikoordinasikan oleh bagian akademik.


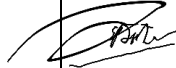
Pedoman & Tata Tertib Kehadiran Mahasiswa

1. Mahasiswa diwajibkan hadir tepat waktu pada setiap pertemuan perkuliahan.
2. Mahasiswa yang berhak mengikuti Ujian Akhir Semester (UAS) adalah mahasiswa yang telah memenuhi syarat kehadiran perkuliahan minimal 80% tiap mata kuliah dengan ketidak hadir/absen tidak lebih dari 3 kali pertemuan.
3. Tata berpakaian dan penampilan :
 - a. Mahasiswa mengenakan kemeja berwarna putih dan bawahan gelap (seperti rok bagi mahasiswi dan celana panjang gelap bagi mahasiswa) pada hari Senin.
 - b. Pakaian selama kuliah adalah bebas dan rapi, namun tetap mengindahkan larangan penggunaan celana jeans, baju berbahan kaos, menggunakan celana pendek/rok mini/pakaian ketat dan *legging* selama menghadiri perkuliahan.
4. Mahasiswa yang tidak hadir karena menderita sakit harus dibuktikan dengan surat keterangan dari dokter, bukti rawat inap dari rumah sakit, adanya musibah keluarga dan adanya penugasan dari IBS dalam perlombaan atau pertukaran budaya.

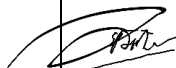
LAPORAN REALISASI PENGAJARAN

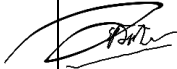
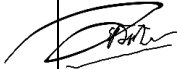
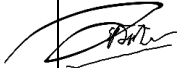
Kuliah ke	Tgl	Materi yang Diajarkan	Jumlah mhs yang hadir	TTD Dosen	TTD Ketua Kelas	TTD Bagian Akademik
1	16-02-2022	Menjelaskan Visi dan Misi IBS Menjelaskan Nilai-nilai IBS, Integritas, Skill and Knowledge Tujuan pengelolaan risiko Kebijakan pengelolaan risiko Proses Pengelolaan Risiko Why Are Financial Institutions Special? Introduction Financial Institutions' Specialness <i>FIs Function as Brokers</i> <i>FIs Function as Asset Transformers</i> <i>Information Costs</i> <i>Liquidity and Price Risk</i> <i>Other Special Services</i> Other Aspects of Specialness <i>The Transmission of Monetary Policy</i> <i>Credit Allocation</i> <i>Intergenerational Wealth Transfers or Time</i> <i>Intermediation</i> <i>Payment Services</i> <i>Denomination Intermediation</i> Specialness and Regulation <i>Safety and Soundness Regulation</i> <i>Monetary Policy Regulation</i> <i>Credit Allocation Regulation</i> <i>Consumer Protection Regulation</i> <i>Investor Protection Regulation</i> <i>Entry Regulation</i> The Changing Dynamics of Specialness 15 <i>Trends in the United States</i> <i>Global Trends</i>				
Kuliah ke	Tgl	Materi yang Diajarkan	Jumlah mhs yang hadir	TTD Dosen	TTD Ketua Kelas	TTD Bagian Akademik
2	23-02-2022	Risks of Financial Institutions Introduction Interest Rate Risk Credit Risk Liquidity Risk Foreign Exchange Risk Country or Sovereign Risk Market Risk Off-Balance-Sheet Risk Technology and Operational Risks Insolvency Risk Other Risks and the Interaction of Risks Summary				
Kuliah ke	Tgl	Materi yang Diajarkan	Jumlah mhs yang hadir	TTD Dosen	TTD Ketua Kelas	TTD Bagian Akademik
3	02-03-2022	Credit Risk: Individual Loan Risk Introduction Credit Quality Problems Types of Loans				

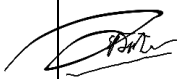
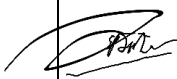
		<p><i>Commercial and Industrial Loans</i> <i>Real Estate Loan</i> <i>Individual (Consumer) Loans</i> <i>Other Loans</i></p> <p>Calculating the Return on a Loan <i>The Contractually Promised Return on Loan</i> <i>The Expected Return on a Loan</i> Retail Versus Wholesale Credit Decisions <i>Retail</i> <i>Wholesale</i></p> <p>Measurement of Credit Risk Default Risk Models <i>Qualitative Models</i> <i>Quantitative Models</i> <i>Newer Models of Credit Risk</i> <i>Measurement and Pricing</i></p>				
Kuliah ke	Tgl					
4	09-03-2022	<p>Market Risk Introduction Calculating Market Risk Exposure The RiskMetrics Model <i>The Market Risk of Fixed-Income Securities</i> <i>Foreign Exchange</i> <i>Equities</i> <i>Portfolio Aggregation</i></p> <p>Historic (Back Simulation) Approach <i>The Historic (Back Simulation) Model versus RiskMetrics</i> <i>The Monte Carlo Simulation Approach</i> <i>Expected Shortfall</i></p> <p>Regulatory Models: The BIS Standardized Framework <i>Partial Risk Factor Approach</i></p> <p>The BIS Regulations and Large-Bank Internal Models</p>				
Kuliah ke	Tgl					
5	16-03-2022	<p>Liquidity Risk Introduction Causes of Liquidity Risk Liquidity Risk at Depository Institutions <i>Liability-Side Liquidity Risk</i> <i>Asset-Side Liquidity Risk</i> <i>Measuring a DI's Liquidity Risk</i> Exposure <i>New Liquidity Risk Measures Implemented by the Bank for International Settlements</i> <i>Liquidity Planning</i> <i>Liquidity Risk, Unexpected Deposit Drains, and Bank Runs</i> <i>Bank Runs, the Discount Window, and Deposit Insurance</i></p> <p>Liquidity Risk at Other Types of Financial Institutions <i>Life Insurance Companies</i> <i>Property-Casualty Insurers</i> <i>Investment Funds</i></p>				
Kuliah ke	Tgl					

6	23-03-2022	Technology and Other Operational Risks Introduction What Are the Sources of Operational Risk? Technological Innovation and Profitability The Impact of Technology on Wholesale and Retail Financial Service Production <i>Wholesale Financial Services</i> <i>Retail Financial Services</i> <i>Advanced Technology Requirements</i> The Effect of Technology on Revenues and Costs <i>Technology and Revenues</i> <i>Technology and Costs</i> Technology and the Evolution of the Payments System <i>Risks That Arise in an Electronic Transfer Payment System</i> Other Operational Risks Regulatory Issues and Technology and Operational Risks				
Kuliah ke	Tgl					
7	30-03-2022	REVIEW				
		UTS				

LAPORAN REALISASI PENGAJARAN

Kuliah ke	Tgl	Materi yang Diajarkan	Jumlah mhs yang hadir	TTD Dosen	TTD Ketua Kelas	TTD Bagian Akademik
8	04-04-2022	Interest Rate Risk I Introduction The Level and Movement of Interest Rates The Repricing Model <i>Rate-Sensitive Assets</i> <i>Rate-Sensitive Liabilities</i> <i>Equal Changes in Rates on RSAs and RSLs</i> <i>Unequal Changes in Rates on RSAs and RSLs</i> Weaknesses of the Repricing Model <i>Market Value Effects</i> <i>Overaggregation</i> <i>The Problem of Runoffs</i> <i>Cash Flows from Off-Balance-Sheet Activities</i>				

Kuliah ke	Tgl					
9	27-04-2022	<p>Interest Rate Risk II</p> <p>Introduction</p> <p>Duration: A Simple Introduction</p> <p>A General Formula for Duration</p> <p><i>The Duration of Interest-Bearing Bonds</i></p> <p><i>The Duration of Zero-Coupon Bonds</i></p> <p><i>The Duration of Consol Bonds (Perpetuities)</i></p> <p><i>Features of Duration</i></p> <p><i>Duration and Maturity</i></p> <p><i>Duration and Yield</i></p> <p><i>Duration and Coupon Interest</i></p> <p>The Economic Meaning of Duration</p> <p><i>Semiannual Coupon Bonds</i></p> <p>Duration and Interest Rate Risk Management</p> <p><i>on a Single Security</i></p> <p><i>Duration and Interest Rate Risk Management</i></p> <p><i>on the Whole Balance Sheet of an FI</i></p> <p>Immunization and Regulatory Considerations</p> <p>Difficulties in Applying the Duration Model</p> <p><i>Duration Matching Can Be Costly</i></p> <p><i>Immunization Is a Dynamic Problem</i></p> <p><i>Large Interest Rate Changes and Convexity</i></p>				
Kuliah ke	Tgl					
10	11-05-2022	<p>Foreign Exchange Risk</p> <p>Introduction</p> <p>Foreign Exchange Rates and Transactions</p> <p><i>Foreign Exchange Rates</i></p> <p><i>Foreign Exchange Transactions</i></p> <p>Sources of Foreign Exchange Risk</p> <p>Exposure</p> <p><i>Foreign Exchange Rate Volatility and FX Exposure</i></p> <p>Foreign Currency Trading</p> <p><i>FX Trading Activities</i></p> <p>Foreign Asset and Liability Positions</p> <p><i>The Return and Risk of Foreign Investments</i></p> <p><i>Risk and Hedging</i></p> <p><i>Multicurrency Foreign Asset–Liability Positions</i></p> <p>Interaction of Interest Rates, Inflation, And Exchange Rates</p> <p><i>Purchasing Power Parity</i></p> <p><i>Interest Rate Parity Theorem</i></p>				
Kuliah ke	Tgl					
11	18-05-2022	<p>Off-Balance-Sheet Risk</p> <p>Introduction</p> <p>Off-Balance-Sheet Activities and FI Solvency</p> <p>Returns and Risks of Off-Balance-Sheet Activities</p> <p><i>Loan Commitments</i></p> <p><i>Commercial Letters of Credit and Standby Letters of Credit</i></p>				

		<p><i>Derivative Contracts: Futures, Forwards, Swaps, and Options</i></p> <p><i>Forward Purchases and Sales of When-Issued Securities</i></p> <p><i>Loans Sold</i></p> <p>Non-Schedule L Off-Balance-Sheet Risks</p> <p><i>Settlement Risk</i></p> <p><i>Affiliate Risk</i></p> <p>The Role of OBS Activities in Reducing Risk</p>				
Kuliah ke	Tgl					
12	25-05-2022	<p>Liability and Liquidity Management 546</p> <p>Introduction</p> <p>Liquid Asset Management</p> <p><i>Monetary Policy Implementation</i></p> <p><i>Reasons</i></p> <p><i>Taxation Reasons</i></p> <p>The Composition of the Liquid Asset Portfolio</p> <p>Return-Risk Trade-Off for Liquid Assets</p> <p><i>The Liquid Asset Reserve Management Problem for U.S. Depository Institutions</i></p> <p><i>Undershooting/Overshooting of the Reserve Target</i></p> <p><i>Managing Liquid Assets Other than Cash</i></p> <p>Liability Management</p> <p><i>Funding Risk and Cost</i></p> <p>Choice of Liability Structure</p> <p><i>Demand Deposits</i></p> <p><i>Interest-Bearing Checking (NOW) Accounts</i></p> <p><i>Passbook Savings</i></p> <p><i>Money Market Deposit Accounts (MMDAs)</i></p> <p><i>Retail Time Deposits and CDs</i></p>				
Kuliah ke	Tgl					
13	01-06-2026	<p>Capital Adequacy</p> <p>Introduction</p> <p>Capital and Insolvency Risk</p> <p><i>Capital</i></p> <p><i>The Market Value of Capital</i></p> <p><i>The Book Value of Capital</i></p> <p><i>The Discrepancy between the Market and Book Values of Equity</i></p> <p><i>Arguments against Market Value Accounting</i></p> <p>Capital Adequacy in the Commercial Banking And Thrift Industry</p> <p><i>Capital</i></p> <p><i>Credit Risk-Adjusted Assets</i></p> <p><i>Calculating Risk-Based Capital Ratios</i></p> <p><i>Capital Requirements for Other Financial Institutions</i></p> <p><i>Securities Firms</i></p> <p><i>Life Insurance</i></p> <p><i>Property-Casualty Insurance</i></p>				

Kuliah ke	Tgl					
14	08-06-2022	REVIEW		