



**INDONESIA
BANKING
SCHOOL**

STIE INDONESIA BANKING SCHOOL

Jl. Kemang Raya No. 35, Kebayoran Baru, Jakarta Selatan 12730. Website : www.ibs.ac.id (<http://ibs.ac.id/>)/ e-Mail : info@ibs.ac.id / Telepon : 021-71791838

JURNAL PERKULIAHAN AKUNTANSI 2023 GENAP

MATA KULIAH : Manajemen Risiko
NAMA DOSEN : SPARTA
KREDIT/SKS : 3 SKS
KELAS : AK61R

TATAP MUKA KE	HARI/TANGGAL	MULAI	SELESAI	RUANG	STATUS	RENCANA MATERI	REALISASI MATERI	KEHADIRAN MHS	PENGAJAR	TANDA TANGAN

1	Jumat, 16 Februari 2024	13:30	16:00		Selesai	Menjelaskan tujuan dan kenapa lembaga keuangan lebih spesial dari lembaga lainnya	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 FIs Function as Brokers FIs Function as Asset Transformers Information Costs Liquidity and Price Risk Other Special Services Other Aspects of Specialness The Transmission of Monetary Policy Credit Allocation Intergenerational Wealth Transfers or Time Intermediation Payment Services Denomination Intermediation Specialness and Regulation Safety and Soundness RRegulation Monetary Policy Regulation Credit Allocation Regulation Consumer Protection Regulation Investor Protection Regulation Entry Regulation The Changing Dynamics of Specialness 15 Trends in the United States Global Trends	(14 / 17)	SPARTA	
---	-------------------------	-------	-------	--	---------	---	---	-----------	--------	--

2	Rabu, 21 Februari 2024	13:10	15:40	2.05	Selesai	jenis-jenis risiko yang dihadapi oleh industri keuangan bank dan non bank	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	(14 / 17)	SPARTA	
3	Rabu, 28 Februari 2024	13:10	15:40	2.05	Selesai	konsep dan pengukuran risiko kredit	Credit Risk: Individual Loan Risk Introduction Credit Quality Problems Types of Loans Commercial and Industrial Loans Real Estate Loan Individual (Consumer) Loans Other Loans Calculating the Return on a Loan The Contractually Promised Return on Loan The Expected Return on a Loan Retail Versus Wholesale Credit Decisions Retail Wholesale Measurement of Credit Risk Default Risk Models Qualitative Models Quantitative Models Newer Models of Credit Risk Measurement and Pricing	(14 / 17)	SPARTA	

4	Rabu, 6 Maret 2024	13:10	15:40	2.05	Selesai	menjelaskan dan menerapkan konsep pengukuran risiko pasar	Market Risk Introduction Calculating Market Risk Exposure The RiskMetrics Model The Market Risk of FixedIncome Securities Foreign Exchange Equities Portfolio Aggregation Historic (Back Simulation) Approach The Historic (Back Simulation) Model versus Risk Metrics The Monte Carlo Simulation Approach Expected Shortfall Regulatory Models: The BIS Standardized Framework Partial Risk Factor Approach The BIS Regulations and LargeBank Internal Models	(0 / 17)	SPARTA	
5	Rabu, 13 Maret 2024	13:10	15:40	2.05	Selesai	menjelaskan dan menerapkan konsep pengukuran risiko likuiditas	Liquidity Risk Introduction Causes of Liquidity Risk Liquidity Risk at Depository Institutions Liability-Side Liquidity Risk Asset-Side Liquidity Risk Measuring a DI's Liquidity Risk Exposure New Liquidity Risk Measures Implemented by the Bank for International Settlements Liquidity Planning Liquidity Risk, Unexpected Deposit Drains, and Bank Runs Bank Runs, the Discount Window, and Deposit Insurance Liquidity Risk at Other Types of Financial Institutions Life Insurance Companies Property-Casualty Insurers Investment Funds	(14 / 17)	SPARTA	

6	Rabu, 20 Maret 2024	13:10	15:40	2.05	Selesai	menjelaskan dan menerapkan konsep dan pengukuran risiko teknologi dan operasional	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 Wholesale Financial Services Retail Financial Services Advanced Technology Requirements The Effect of Technology on Revenues and Costs Technology and Revenues Technology and Costs Technology and the Evolution of the Payments System Risks That Arise in an Electronic Transfer Payment System Other Operational Risks Regulatory Issues and Technology and Operational Risks	(16 / 17)	SPARTA	
7	Kamis, 28 Maret 2024	19:00	20:40		Selesai	review	kuliah1-6	(15 / 17)	SPARTA	
8	Jumat, 26 April 2024	08:00	10:00	SG3	Selesai	UTS	materi UTS kuliah 1 - 6	(12 / 17)	SPARTA	



**INDONESIA
BANKING
SCHOOL**

STIE INDONESIA BANKING SCHOOL

Jl. Kemang Raya No. 35, Kebayoran Baru, Jakarta Selatan 12730. Website : [www.ibs.ac.id](http://ibs.ac.id) (<http://ibs.ac.id/>) / e-Mail : info@ibs.ac.id / Telepon : 021-71791838

JURNAL PERKULIAHAN AKUNTANSI 2023 GENAP

MATA KULIAH : Manajemen Risiko
NAMA DOSEN : SPARTA
KREDIT/SKS : 3 SKS
KELAS : AK61R

TATAP MUKA KE	HARI/TANGGAL	MULAI	SELESAI	RUANG	STATUS	RENCANA MATERI	REALISASI MATERI	KEHADIRAN MHS	PENGAJAR	TANDA TANGAN
9	Jumat, 3 Mei 2024	13:10	15:40	2.05	Selesai	menjelaskan dan menerapkan konsep pengukuran risiko suku bunga	Interest Rate Risk I Introduction The Level and Movement of Interest Rates The Repricing Model Rate-Sensitive Assets Rate-Sensitive Liabilities Equal Changes in Rates on RSAs and RSLs Unequal Changes in Rates on RSAs and RSLs Weaknesses of the Repricing Model Market Value Effects Overaggregation The Problem of Runoffs Cash Flows from Off-BalanceSheet Activities	(0 / 17)	SPARTA	

10	Rabu, 8 Mei 2024	13:10	15:40	2.05	Selesai	menjelaskan dan menerapkan konsep dan pengukuran risiko transaksi di luar neraca (offbalance-sheet risks).	Off-Balance-Sheet Risk Introduction Off-Balance-Sheet Activities and FI Solvency Returns and Risks of Off-BalanceSheet Activities Loan Commitments Commercial Letters of Credit and Standby Letters of Credit Derivative Contracts: Futures, Forwards, Swaps, and Options Forward Purchases and Sales of When-Issued Securities Loans Sold Non-Schedule L Off-Balance-Sheet Risks Settlement Risk Affiliate Risk The Role of OBS Activities in Reducing Risk	(14 / 17)	SPARTA	
11	Rabu, 15 Mei 2024	13:10	15:40	2.05	Selesai	mampu menjelaskan dan menerapkan metode, teknik, dan penggunaan berbagai instrumen untuk pengelolaan liabilitas dan likuiditas	Liability and Liquidity Management 546 Introduction Liquid Asset Management Monetary Policy Implementation Reasons Taxation Reasons The Composition of the Liquid Asset Portfolio Return-Risk Trade-Off for Liquid Assets The Liquid Asset Reserve Management Problem for U.S. Depository Institutions Undershooting/Overshooting of the Reserve Target Managing Liquid Assets Other than Cash Liability Management Funding Risk and Cost Choice of Liability Structure Demand Deposits Interest-Bearing Checking (NOW) Accounts Passbook Savings Money Market Deposit Accounts (MMDAs) Retail Time Deposits and CDs	(13 / 17)	SPARTA	

12	Rabu, 22 Mei 2024	13:10	15:40	2.05	Selesai	menjelaskan dan menerapkan konsep dan pengukuran risiko transaksi di luar neraca (offbalance-sheet risks)	Off-Balance-Sheet Risk Introduction Off-Balance-Sheet Activities and FI Solvency Returns and Risks of Off-BalanceSheet Activities Loan Commitments Commercial Letters of Credit and Standby Letters of Credit Derivative Contracts: Futures, Forwards, Swaps, and Options Forward Purchases and Sales of When-Issued Securities Loans Sold Non-Schedule L Off-Balance-Sheet Risks Settlement Risk Affiliate Risk The Role of OBS Activities in Reducing Risk	(15 / 17)	SPARTA	
13	Rabu, 29 Mei 2024	13:10	15:40	2.05	Selesai	mampu menjelaskan dan menerapkan metode, teknik, dan penggunaan berbagai instrumen untuk pengelolaan liabilitas dan likuiditas	The Composition of the Liquid Asset Portfolio Return-Risk Trade-Off for Liquid Assets The Liquid Asset Reserve Management Problem for U.S. Depository Institutions Undershooting/Overshooting of the Reserve Target Managing Liquid Assets Other than Cash Liability Management Funding Risk and Cost Choice of Liability Structure Demand Deposits Interest-Bearing Checking (NOW) Accounts Passbook Savings Money Market Deposit Accounts (MMDAs) Retail Time Deposits and CDs	(8 / 17)	SPARTA	

14	Rabu, 5 Juni 2024	13:10	15:40	2.05	Selesai	menjelaskan dan menerapkan metode, teknik, dan penggunaan berbagai instrumen untuk pengelolaan kecukupan modal	Capital Adequacy Introduction Capital and Insolvency Risk Capital The Market Value of Capital The Book Value of Capital The Discrepancy between the Market and Book Values of Equity Arguments against Market Value Accounting Capital Adequacy in the Commercial Banking And Thrift Industry Capital Credit Risk-Adjusted Assets Calculating Risk-Based Capital Ratios Capital Requirements for Other Financial Institutions Securities Firms Life Insurance Property-Casualty Insurance	(13 / 17)	SPARTA	
15	Rabu, 12 Juni 2024	13:10	15:40	2.05	Selesai	rview	materi UAS kuliah 8-13	(12 / 17)	SPARTA	
16	Jumat, 21 Juni 2024	08:00	10:00	SG3	Selesai	UAS	materi kuliah 8 - 13	(0 / 17)	SPARTA	

Jakarta, 25 Agustus 2024
Ketua Prodi AKUNTANSI

NOVA NOVITA
NIDN 0409118405