



**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 MANAJEMEN 2024 GANJIL

MATA KULIAH : Manajemen Risiko
 NAMA DOSEN : SPARTA
 KREDIT/SKS : 3 SKS
 KELAS : MN51R

| TATAP MUKA KE | HARI/TANGGAL | MULAI | SELESAI | RUANG | STATUS | RENCANA MATERI | REALISASI MATERI | KEHADIRAN MHS | PENGAJAR | TANDA TANGAN |
|---------------|--------------|-------|---------|-------|--------|----------------|------------------|---------------|----------|--------------|
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|---|------------------------|-------|-------|------|---------|---|--|-----------|--------|--|
| 1 | Kamis, 29 Agustus 2024 | 13:10 | 15:40 | 4.06 | Dimulai | tujuan dan kenapa lembaga keuangan lebih sepsial 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 Regulation 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 | (29 / 29) | SPARTA | |
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| 2 | Kamis, 5 September 2024 | 13:10 | 15:40 | 4.06 | Dimulai | 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 | (26 / 29) | SPARTA | |
| 3 | Kamis, 12 September 2024 | 13:10 | 15:40 | 4.06 | Dimulai | 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 | (26 / 29) | SPARTA | |

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| 4 | Kamis, 19 September 2024 | 13:10 | 15:40 | 4.06 | Dimulai | risiko pasar | 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 | (27 / 29) | SPARTA | |
| 5 | Kamis, 26 September 2024 | 13:10 | 15:40 | 4.06 | Dimulai | 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 | (26 / 29) | SPARTA | |
| 6 | Kamis, 3 Oktober 2024 | 13:10 | 15:40 | 4.06 | Dimulai | risiko teknologi dan operasional | risiko teknologi dan operasional | (21 / 29) | SPARTA | |

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| 7 | Kamis, 10 Oktober 2024 | 13:10 | 15:40 | 4.06 | Dimulai | Review Materi UTS | Materi UTS yang direview materi kuliah dosen tatapp muka 1 sd 6 | (24 / 29) | SPARTA | |
| 8 | Rabu, 23 Oktober 2024 | 08:00 | 10:00 | SG6 | Dimulai | SOAL UTS | Materi UTS kuliah 1 sampai dnegna 6 | (29 / 29) | SPARTA | |



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|---------------|------------------------|-------|---------|-------|---------|---------------------|---|---------------|----------|--------------|
| 9 | Kamis, 24 Oktober 2024 | 13:10 | 15:40 | 4.06 | Dimulai | risiko suku bunga 1 | 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 | (29 / 29) | SPARTA | |

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| 10 | Kamis, 31 Oktober 2024 | 13:10 | 15:40 | 4.06 | Dimulai | risiko suku bunga | Interest Rate Risk II Introduction Duration: A Simple Introduction A General Formula for Duration The Duration of InterestBearing Bonds The Duration of Zero-Coupon Bonds The Duration of Consol Bonds (Perpetuities) Features of Duration Duration and Maturity Duration and Yield Duration and Coupon Interest The Economic Meaning of Duration Semiannual Coupon Bonds Duration and Interest Rate Risk Duration and Interest Rate Risk Management on a Single Security Duration and Interest Rate Risk Management on the Whole Balance Sheet of an FI Immunization and Regulatory Considerations Difficulties in Applying the Duration Model Duration Matching Can Be Costly Immunization Is a Dynamic Problem Large Interest Rate Changes and Convexity | (23 / 29) | SPARTA | |
| 11 | Kamis, 7 November 2024 | 13:10 | 15:40 | 4.06 | Dimulai | risiko valuta asing | Foreign Exchange Risk Introduction Foreign Exchange Rates and Transactions Foreign Exchange Rates Foreign Exchange Transactions Sources of Foreign Exchange Risk Exposure Foreign Exchange Rate Volatility and FX Exposure Foreign Currency Trading FX Trading Activities Foreign Asset and Liability Positions The Return and Risk of Foreign Investments Risk and Hedging Multicurrency Foreign Asset– Liability Positions Interaction of Interest Rates, Inflation, And Exchange Rates Purchasing Power Parity Interest Rate Parity Theorem | (21 / 29) | SPARTA | |

Dicetak oleh: SPARTA, pada 17 Januari 2025 19:31:11 WIB | stieibs.siakadcloud.com/siakad/rep_perkuliahan

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| 12 | Kamis, 14 November 2024 | 13:10 | 15:40 | 4.06 | Dimulai | 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 | (25 / 29) | SPARTA | |
| 13 | Kamis, 21 November 2024 | 13:10 | 15:40 | 4.06 | Dimulai | 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 | (23 / 29) | SPARTA | |

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| 14 | Kamis, 28 November 2024 | 13:10 | 15:40 | 4.06 | Dimulai | 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 | (28 / 29) | SPARTA | |
| 15 | Kamis, 12 Desember 2024 | 13:10 | 15:40 | 4.06 | Dimulai | REVIEW materi untuk UAS | rivew materi kuliah tapa muka dosen 8 sa,mpai dengan 14 | (21 / 29) | SPARTA | |
| 16 | Jumat, 20 Desember 2024 | 13:30 | 15:30 | 4.04 | Dimulai | SOAL UAS | Materi soal UAS kuliah 8 sampai dnegan kuliah 14 | (29 / 29) | SPARTA | |

Jakarta, 17 Januari 2025
Ketua Prodi MANAJEMEN



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