



**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 MAGISTER MANAJEMEN 2024 GANJIL

MATA KULIAH : Strategic Risk Management and ERM
 NAMA DOSEN : SPARTA
 KREDIT/SKS : 3 SKS
 KELAS : KO331

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

1	Sabtu, 14 September 2024	13:00	15:30		Dimulai	tujuan dan kenapa lembaga keuangan lebih sepsial dari lembaga lainya dan jenis-jenis risiko yang dihadapi oleh industri keuangan bank dan non bank	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	(26 / 27)	SPARTA	
---	--------------------------	-------	-------	--	---------	--	--	-----------	--------	--

2	Sabtu, 21 September 2024	13:00	15:30		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	(24 / 27)	SPARTA	
3	Sabtu, 28 September 2024	13:00	15:30		Dimulai	risiko pasar	Market Risk Introduction Calculating Market Risk Exposure The RiskMetrics Model The Market Risk of Fixed-Income Securities Foreign Exchange Equities Portfolio Aggregation Historic (Back Simulation) Approach The Historic (Back Simulation) Model versus RiskMetrics The Monte Carlo Simulation Approach Expected Shortfall Regulatory Models: The BIS Standardized Framework Partial Risk Factor Approach The BIS Regulations and Large-Bank Internal Models	(27 / 27)	SPARTA	

4	Selasa, 1 Oktober 2024	18:30	21:00		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	(27 / 27)	SPARTA	
---	------------------------	-------	-------	--	---------	-------------------	---	-----------	--------	--

5	Sabtu, 5 Oktober 2024	13:00	15:30		Dimulai	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	(23 / 27)	SPARTA	
---	-----------------------	-------	-------	--	---------	----------------------------------	---	-----------	--------	--

6	Sabtu, 12 Oktober 2024	13:00	15:30		Dimulai	risiko suku bunga	<p>Interest Rate Risk 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-Balance-Sheet Activities A General Formula for Duration The Duration of Interest-Bearing 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</p>	(27 / 27)	SPARTA	
---	------------------------	-------	-------	--	---------	-------------------	---	-----------	--------	--

7	Sabtu, 26 Oktober 2024	13:00	15:30		Dimulai	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	(25 / 27)	SPARTA	
8	Sabtu, 9 November 2024	13:00	14:40		Dimulai	SOAL UTS	MAteri soal UTS adalah materi kuliah sebelum UTS	(26 / 27)	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 MAGISTER MANAJEMEN 2024 GANJIL

MATA KULIAH : Strategic Risk Management and ERM
 NAMA DOSEN : SPARTA
 KREDIT/SKS : 3 SKS
 KELAS : KO331

TATAP MUKA KE	HARI/TANGGAL	MULAI	SELESAI	RUANG	STATUS	RENCANA MATERI	REALISASI MATERI	KEHADIRAN MHS	PENGAJAR	TANDA TANGAN
9	Sabtu, 16 November 2024	13:00	15:30		Dimulai	konsep dan proses ERM.	Introduction The Benefits of Risk Management Integration Adds Value Cautionary Tales Concepts and Processes Risk Concepts Risk Processes Risk Awareness Risk Measurement What Is ERM? ERM Definitions The Benefits of ERM The Chief Risk Officer Components of ERM	(0 / 27)	SPARTA	

10	Sabtu, 23 November 2024	13:00	15:30		Dimulai	framework ERM, khususnya corporate governance, line management & portfolio management	Corporate Governance Codes of Conduct Best Practices Linking Corporate Governance and ERM Line Management The Relationship Between Line and Risk Functions Key Challenges Best Practices Portfolio Management The Theory of Active Portfolio Management Benefits of Active Portfolio Management Practical Applications of Portfolio Management	(27 / 27)	SPARTA	
11	Sabtu, 7 Desember 2024	13:00	15:30		Dimulai	framework ERM, khususnya risk transfer & risk analytics.	Risk Transfer A Brief History of ART Advantages of ART Pitfalls of ART A Look to the Future Risk Analytics Risk Control Analytics Risk Optimization Analytics Market Risk Analytics Credit Risk Analytics Credit Portfolio Models Operational Risk Analytics GRC Systems	(25 / 27)	SPARTA	
12	Sabtu, 14 Desember 2024	13:00	15:30		Dimulai	framework ERM, khususnya data, technology & stakeholders management.	Data and Technology Early Systems Data Management Interface Building Middleware Distributed Architectures Key Factors for a Successful Implementation Stakeholder Management Employees Customers Regulators Rating Agencies Shareholder Service Providers Business Partners	(23 / 27)	SPARTA	

13	Sabtu, 21 Desember 2024	13:00	15:30		Dimulai	ERM applications, khususnya pada energy firms & other non-financial firms.	Energy Firms Industry Trends Risk Management Requirements A Look to the Future Lessons Learned from Enron Lessons Learned from the BP Oil Spill Non-Financial Corporations Risk Management Requirements Best Practices in Corporate Risk Management Case Study: Microsoft Case Study: Ford Case Study: Airbus and Boeing	(23 / 27)	SPARTA	
14	Sabtu, 4 Januari 2025	13:00	15:30		Dimulai	ERM implementation & role of the board.	ERM Implementation Benefits of Corporate Governance and ERM Practices ERM Implementation Requirements ERM Maturity Model Other ERM Maturity Models Risk Culture Role of the Board Board Oversight Requirements Current Board Practices The Last Line of Defense	(24 / 27)	SPARTA	
15	Sabtu, 11 Januari 2025	13:00	15:30		Terjadwal	risk assessment, risk-based decision making & dashboard reporting	Risk Assessment Risk Assessment Methodology Best Practice Case Studies in Risk Assessment Risk Assessment SelfEvaluation Checklist Risk-Based Decision Making ERM Decisions and Actions Creating Value through ERM Dashboard Reporting Traditional versus Dashboard Reporting General Dashboard Applications ERM Dashboard Implementation Evolving Best Practices	(0 / 27)	SPARTA	
16	Sabtu, 25 Januari 2025	10:00	12:00		Terjadwal	SOAL UAS	SOAL KASUS materi setelah UAS	(0 / 27)		

Jakarta, 17 Januari 2025
Ketua Prodi MAGISTER MANAJEMEN

Dr. Ir. Batara Maju Simatupang, M.T., M.Phil., CIMBA.
CAPF.
NIDN 0312036504

