MAGISTER MANAGEMENT
GRADUATE PROGRAM-FACULTY OF ECONOMICS
UNIVERSITAS PADJADJARAN

SATUAN ACARA PERKULIAHAN (SAP)
Konsentrasi Manajemen Perbankan

Mata Kuliah : Manajemen Risiko
Kode : MRis

Sesi	Tanggal	Jam	Dosen	Topik/Materi
1	11 Juni '11	10.45-13.15	ND	Measurement of market risk - IRR in banking book (repricing gap, duration gap) - Liquidity gap
2	12 Juni '11	10.45-13.15		- Measurement of Internal model approaches (Variance-covariance, Historical & Monte Carlo simulation) - Greek's - Stress testing and backtesting
3	18 Juni '11	10.45-13.15		Using Derivatives products for managing market risk - Futures market - Intersest rate swap - Cross currency swap - Option - Structured product Controlling & mitigation of market risk - Setting limit - Hedging instruments (product of balance sheet) - Capita allocation
4	19 Juni '11	10.45-13.15		V A R: Cases
5	25 Juni '11	10.45-13.15		IFRS 39-Financial instrument: Recognition and measurement - Recognition priciples - Trade date vs settlement date - Derecognition of financial instrument - Clasification and measurement of financial instruments - Hedge accounting (criteria for hedge accounting, hedge item, hedging instruments, hedging effectiviness, Exsernalisastion of hedge

6	26 Juni '11	10.45-13.15		- Traditional approach to credit risk - Loan as option & the KMV model - J.P. Morgan' s Credit Metrics The Mc.Kinsey model
7	02 Juli '11	10.45-13.15		- The risk Neutral Valuation Approach - Modern portfolio theory and its application to loan portfolio - Back testing & stress testing credit - RAROC
8	**10 Juli '11**	**09.00-11.00**		**U T S**
9	30 Juli '11	10.45-13.15		Derivatives Credit Risk Management - ISDA Mater Agreement - Credit exposure calculation for FX & Interest rate derivatives - Portfolio exposure calculation
10	31 Juli '11	10.45-13.15		- Dynamic and static credit exposure calculation - Derivatives Credit limit set-up process
11	06 Agust'11	10.45-13.15		- Credit risk reporting & control - Cases
12	07 Agust'11	10.45-13.15		- The approaches to calculating operation risk - The basic indicator approach to measuring operation risk
13	13 Agust'11	08.00-10.30		- The standardized approach to measuring operational risk - The advanced measurement approach
14	14 Agust'11	10.45-13.15		Operational risk: Cases
15	20 Agust'11	10.45-13.15		Review
16	**11 Sept '11**	**09.00-11.00**		**U A S**

Tim Dosen Pembina:

1. Prof.Dr.Tati Joesron, SE, MS (TY)
2. Dr.Nanny Dewi T, SE, M.Comm, Ak (ND)
3. Yanyan Mulyanto, SE, M.Fin (YM)