

INCORPORATING OPTBANK WORKSHOP TO DESIGN NEW GRADUATE MODULES

Module 1 Bank Institutions and Bank Risk Management

- i. Title of Course: MB6067 Financial Risk Management. Elective course for Master of Science in Management Program School of Business and Management Institut Teknologi Bandung
- ii. Course Volume: 12 weeks @ 2.5 hours class lectures plus 2 weeks @ 2.5 hours of examination session. Total hours: 35 hours.
- iii. This is an updated course and consist of approximately 45% changes. The changes are:
 - Week 1 : The role and peculiarities of risk management in financial institutions. Risk Management failure during the financial crisis (1.5 hours)
 - Week 3 : Interest rate risk: the repricing gap model (3 hours)
 - Week 5 : The duration gap model and clumping (3 hours)
 - Week 8 : Scoring models for estimating the probability of default (1.5 hours)
 - Week 9 : Portfolio models (1.5 hours)
 - Week 10 : Value at Risk models: parametric approach. Estimating volatilities and correlations. (1.5 hours)
 - Week 11 : Funding and market risks, short- and medium-term control models (1.5 hours)
- iv. This course is part Master of Science in Management Degree School of Business and Management Institut Teknologi Bandung.
- v. The link to the university webpage: <https://www.sbm.itb.ac.id/academic-programs/msm/finance/> This course is listed as one of the Elective Courses
- vi. Teaching/Training methodologies developed: The class is 3 credit semester that explained by 30 hours plus 5 hours of evaluation done into two parts: mid-term exam and final-term exam. The class is a combination of lectures and class exercises to apply theory.
- vii. The status of recognition/accreditation for Master of Science in Management Program School of Business and Management Institut Teknologi Bandung is A according to National Accreditation Body (BAN-PT). This program has been accredited to international accreditation ABEST-21 and to be accredited by AACSB (November 2021)
- viii. Targeted number of students to take this course is around 12 students. Actual Students were 18 students.