Pengukuran value at risk nilai tukar dan kaitannya dengan limit eksposur trading (studi kasus pada PT Bank Sinarmas tbk) = Exchange rate value at risk measurement and trading exposure limit (case study in PT Bank Sinarmas tbk)

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Abstrak

Setiap transaksi valuta asing yang dilakukan Bank terdapat potensi keuntungan dan potensi risiko berupa kerugian. Untuk mengendalikan risiko tersebut, Bank perlu menerapkan manajemen risiko yang memadai, mulai dari identifikasi risiko, pengukuran risiko, dan Pengendalian Risiko. Pengukuran risiko nilai tukar dapat menggunakan Value at Risk dengan pendekatan Risk Metrics dan Variance-Covariance. Dalam pengendalian risiko dapat dilakukan dengan penentuan limit risiko berupa limitValue at Risk dan limit eksposur trading.Dalam penetapan limit risiko tersebut juga mempertimbangkan risk appettiteyang ditetapkan Bank.

......Every foreign exchange transactions by the Bank are has its potential of benefits risks of loss. To mitigate these risks, Bank needs to implement adequate risk management, ranging from risk identification, risk measurement, and risk control. Exchange rate risk measurement can use Value at Risk with Risk Metrics and Variance-Covariance approach. Risk controlling may contained with risk limit form as Value at Risk limit and trading exposure limit. The establishment of risk limits are also consider Bank risk appetite.