

ABSTRACT

Alam Semesta Ltd is a company that provides exports and imports for various types of aquarium fish. In its operational, this company has an operational risk that has a large probability. Since all identified operational risk has a probability above 20%. According to Ronny Kountur in his book entitled "Mudah Memahami Manajemen Resiko Perusahaan", it stated that generally all operational risk that has a probability of 20% or higher, has a big chance to be so.

The measurement of the risk probability was done with the test of data distribution beforehand, in order to know the characteristic of each operational risk. From the test, it shows that the risk of death from the aquarium fish and the risk of sickness follows the normal distribution. The risk of damaged supplies, the risk of damaged goods for quality maintenance, and the risk of faulty administration follows Poisson's distribution.

The measurement for the risk effect was done with the VaR (Value at Risk) method. With the Monte Carlo simulation rising up random numbers as much as 100, 1000 and 10.000 times. From the measurements done, there was a difference from the simulation with the historical data at the sum of 0,89% for the financial division, 1,16% for the general administration division, 4,26% for damaged quality control risk, 0,18% for the risk of damaged supplies, 0,307% for the risk of sick aquarium fish, 0,05% for the risk of dead aquarium fish.

To minimize the probability risk and the effects it causes, quality improvement of the human resources involved has to be done. With penalties, rewards and increasing the quality for the tools needed, a price of Rp. 6.970.000 per year or Rp. 580.883,33 per month is subduced in order for better operational risk.

Keyword: Operational Risk, Normal Distribution, Poisson Distribution, Monte Carlo, VaR.