

**RISK SIMULATION USING VALUE AT RISK (VAR) AND  
CONDITIONAL VALUE AT RISK (CVAR) METHOD FOR  
INDONESIA BANK GROUP BASED ON CAPITAL  
(KBMI III AND IV)**

**Thesis**

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## LIST OF ABBREVIATIONS

VaR	Value at Risk
CVaR	Conditional Value at Risk
KBMI	Bank Group based on Core Capital (the official name in Indonesia is <i>Kelompok Bank berdasarkan Modal Inti</i> )
OJK	Financial Services Authority (the official name in Indonesia is <i>Otoritas Jasa Keuangan</i> )
BI	Central Bank of Indonesia (the official name in Indonesia is <i>Bank Indonesia</i> )
PBI	Central Bank of Indonesia Regulation (the official name in Indonesia is <i>Peraturan Bank Indonesia</i> )
NPL	Non-Performing Loan
LDR	Loan Deposit Ratio
CAR	Capital Adequacy Ratio
NIM	Net Interest Margin