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Thesis

to comply the requirement of achieving a Master Degree (S-2)

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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 *Kelompok Bank berdasarkan Modal Inti*)
OJK	Financial Services Authority (the official name in Indonesia is *Otoritas Jasa Keuangan*)
BI	Central Bank of Indonesia (the official name in Indonesia is *Bank Indonesia*)
PBI	Central Bank of Indonesia Rgulation (the official name in Indonesia is *Peraturan Bank Indonesia*)
NPL	Non-Performing Loan
LDR	Loan Deposit Ratio
CAR	Capital Adequacy Ratio
NIM	Net Interest Margin