



The analysis of interest rate exposure to banks in Indonesia using the value-at-risk method  
DANANJAYA, Yohanes Baptista Jalu, Eduardus Tandellin, Prof., Dr., MBA

Universitas Gadjah Mada, 2008. Diunduh dari <http://e.d.repository.ugm.ac.id/>

# THE ANALYSIS OF INTEREST RATE EXPOSURE TO BANKS IN INDONESIA USING THE VALUE-AT-RISK METHOD

Thesis

As a partial fulfillment to achieve a Master Degree

Study Program in Master of Management (Magister Manajemen)  
Department of Social Sciences



PERPUSTAKAAN  
UNIVERSITAS GADJAH MADA

Submitted by  
**Yohanes Baptista Jalu Dananjaya**  
20812/PS/MM/06

to  
**FACULTY OF ECONOMICS AND BUSINESS**  
**UNIVERSITAS GADJAH MADA**  
2008