

DAFTAR PUSTAKA

- Allayannis, George and Eli Ofek. 1998. Exchange Rate Exposure, Hedging, and the Use of Foreign Currency Derivatives. *Journal of International Money and Finance* 20(2): 273-296.
- Ali, Masyhud. 2006. Manajemen Risiko. Raja Grafindo Persada. Jakarta.
- Baba, N., Frank P., F. Packer, dan T. Nagano. 2008. The Spillover of Money Market Turbulence to FX Swap and Cross-Currency Swap Markets. *BIS Quarterly Review* March 2008: 73-82.
- Choi, J.J. and E. Elyasiani. 1996. Derivative Exposure and the Interest Rate and Exchange Rate of U.S. Banks. Wharton Financial Institution Center, November 1996.
- Comptroller of the Currency Administrator of National Banks Handbook, 1990, Foreign Exchange, Office of The Comptroller of the Currency – U.S. Department of Treasury, diakses 20 Juli 2015 dari Google.
- Darmawi, Herman. 2004. Manajemen Risiko. Bumi Aksara. Jakarta.
- Decovny, S. dan C. Tacchi. 1991. Hedging Strategies. 1st ed. Woodhead-Faulkner. England.
- Emery, D.R., J.D. Finnerty dan J.D. Stowe. 2004. *Corporate Financial Management*. 2nd ed. Pearson Education, Inc. New Jersey.
- Froot, K.A., D.S. Scharfstein, J.C. Stein. 1993. Risk Management: Coordinating Corporate Investment and Financing Policies. *The Journal of Finance* 48(5): 1629-1658.
- Geczy, C., B.A. Minton, C. Schrand. 1997. Why Firm Use Currency Derivatives. *The Journal of Finance* 52(4): 1323-1354.
- Gallati, R.R. 2003. Risk Management and Capital Adequacy. McGraw-Hill. United States of America
- Ghozali, I. 2009. Ekonometrika Teori, Konsep dan Aplikasi dengan SPSS 17. Semarang: Badan Penerbit Undip.
- Horcher, K.A. 2005. Essentials of Financial Risk Management. 1st ed. Wiley. United States.

- Junior, J.L.R. 2011. Hedge or Speculation? Evidence of the use of derivatives by Brazilian firms during the financial crisis. *Insper Working Paper No. 243*.
- Jostarnd, Philipp. 2007. Financial Distress, Corporate Restructuring and Firm Survival: An Empirical Analysis of German Panel Data. Deutscher Universitäts-Verlag. German.
- Kamau, P., Inanga, E.L., Rwegasira, K., 2014. Size and Currency Derivative Usage by Multilateral Banks. *Journal of Advances in Management Research* 11(3): 257-272.
- Kotze, A.A. 2011. Foreign Exchange Derivatives: Effective Theoretical and Practical Technique for Trading, Hedging and Managing FX Derivatives. Doornfontein: Financial Chaos Theory Pty. Ltd.
- Loen, B., S. Ericson. 2007. Manajemen Aktiva Pasiva Bank Devisa. Grasindo. Jakarta.
- Nance, D.R., C.W. Smith, Jr., C.W. Smithson. 1993. On the Determinant of Corporate Hedging. *The Journal of Finance* 48(1): 267-284.
- Rush, A., D. Sadeghian, dan M. Wright. Foreign Currency Exposure and Hedging in Australia. Reserve Bank of Australia Bulletin, December Quarter 2013, p. 49-56.
- Pales, J., Z. Kuti, and C. Csavas. The Role of Currency Swaps in the Domestic Banking System and the Functioning the Swap Market during the Crisis. Occasional Papers Magyar Nemzeti Bank, September 2011.
- Salvatore, Dominic. 2013. *International Economics*. 11th ed. Wiley. United States.
- Samsul, Mohamad. 2010. Pasar Berjangka Komoditas dan Derivatif. Salemba Empat. Jakarta.
- Schroeck, Gerhard. 2002. *Risk Management and Value Creation in Financial Institution*. Wiley. United States.
- Shyu, Yih-Wen and A.K. Reichert. 2002. The Determinants of Derivative Use by U.S. and Foreign Banks. *Emerald Insight Research in Finance* 19: 143-172.
- Smith, C.W. and R.M. Stulz. 1985. The Determinants of Firms' Hedging Policies. *Journal of Finance and Quantitative Analysis* 20(4): 391-405.
- Sulisityowati, Leny. 2010. Panduan Praktis Memahami Laporan Keuangan. PT Elex Media Komputindo. Jakarta.

Undang-Undang Republik Indonesia Nomor 10 Tahun 1998 *Perbankan*. 10 Nopember 1998. Lembaran Negara Republik Indonesia Tahun 1998 Nomor 182. Jakarta.