

## DAFTAR PUSTAKA

- Angbazo, L. (1997). Commercial bank net interest margins, default risk, interest rate risk, and off-balance sheet banking. *Journal of Banking and Finance*, 55-87.
- Ashraf, D., Goddard, J., & Altunbas, Y. (2005). Determinants of the use of credit derivatives by large US banks. *Journal of Finance*, 61, 839-919.
- Baele, L. (2007). Does the stock market value bank diversification? *Journal of Bank and Finance*, 1999-2023.
- Banerjee, G., Das, A., Jana, K., & Shetty, S. (2017). Effect of derivative usage and financial statement items on capital market risk measures of Bank Stocks. *Journal of Economics and Finance*, 41, 487-504.
- Bank Indonesia. (2019). *Bank Indonesia Official Web Site - Bank Sentral Republik Indonesia*. Diambil kembali dari Bank Indonesia: [bi.go.id](http://bi.go.id)
- Bank Indonesia, Kementerian Keuangan, dan Otoritas Jasa Keuangan. (2018). *Strategi Nasional Pengembangan dan Pendalaman Pasar Keuangan Tahun 2018-2024*. Jakarta.
- Bank of International Settlement (BIS). (2019, December). *Triennial Central Bank Survey of Foreign Exchange and Over-the-counter Derivatives Markets*. Diambil kembali dari <https://www.bis.org/>.
- Bartram, S. M., Brown, G. W., & Conrad, J. (2011). *The Effects of Derivatives on Firm Risk and Value*. Seattle: Journal of Financial and Quantitative Analysis.
- Belkaoui, R. A. (2007). *Accounting Theory*. Jakarta: Salemba Empat.
- Bursa Efek Indonesia. (2019). *idx.co.id*. Diambil kembali dari IDX: [idx.co.id](http://idx.co.id)
- Chance, D. M. (2004). *An Introduction to Derivatives and Risk Management*. United States of America: Thomson South-Western.
- Choi, J., & Elyasiani, E. (1997). Derivatives Exposure and the Interest Rate and Exchange Rate Risk of U.S. Banks. *Journal of Finance*, 267.
- Chung, K. H., & Pruitt, S. W. (1994). A Simple Approximation of Tobin's q. *Financial Management*, 23(3), 70-74.
- Damodar, G. N., & Dawn, P. C. (2012). *Dasar-Dasar Ekonometrika*. Jakarta: Salemba Empat.
- Donald, D. (1997). Information and contagion effects of bank loan-loss reserve announcements. *Journal of Finance and Economics*, 291-239.
- Geczy, C., Minton, B. A., & Schrand, C. (1997). Why firms use currency derivatives. *Journal of Finance*, 1323-54.
- Gregory, J. (2014). *Mandatory Clearing and Bilateral Margin Requirements for OTC Derivatives*. Wiley.

- Hakenes, H., & Schnabel, I. (2011). Bank size and risk-taking under Basel II. *Journal Bank Finance*(35), 1436.
- Hartono, J. (2007). *Teori Portofolio dan Analisis Investasi*. Yogyakarta: BPFE.
- Instefjord, N. (2005). Risk and hedging: do credits derivatives increase bank risk? *Journal Bank of FInance*, 333-345.
- Li, S., & Marinc, M. (2014). The use of financial derivatives and risks of U.S. bank holding companies. *International Review of Financial Analysis*, 46-71.
- Liem, D., & Zhang, M. (2008). A Survey of Emerging Derivatives Markets. *Emerging Market Finance and Trade*, 44, 39-69.
- Liikanen, E. (2012). *Reforming the Structure of the EU Banking Sector - Technical Report*. European Commision.
- Lind, D. A., Wathen, S. A., & Marchal, W. G. (2014). *Statistical Techniques in Business and Economics* (17 ed.). New York: McGraw Hill Higher Edu.
- Madura, J. (2011). *Financial Institutions and Markets, 9th International Edition*. South Western Cengage Learning.
- Otoritas Jasa Keuangan. (2019). *ojk.go.id*. Diambil kembali dari OJK: [ojk.go.id](http://ojk.go.id)
- S. Mishkin, F., & G. Eakins, S. (2012). *Financial Markets and Institutions*. Addison-Wesley.
- Said, A. (2011). Does the use of derivatives impact bank performance? A case study of relative performance during 2002-2009. *Middle East Finance Econ* 11, 1450-2889.
- Saunders, A., & Cornett, M. (2012). *Financial Market and Institutions, 5th edition*. McGraw-Hill.
- Schrand, C. (1997). The association between stock price interest rate sensitivity and disclosures about derivatives instruments. *The Accounting Review*, 87-109.
- Shanker, L. (1996). Derivatives Usage and Interest Rate Risk of Large Banking Firms. *Journal of Futures Market*, 459-474.
- Sinkey, J., & Carter, D. (1994). The Derivatives Activities of US Commercial Banks, Federal Reserves Banks of Chicago. *Papers and Proceedings of the 30th Annual Conference on Bank Structure and Regulation*, 165-185.
- Tandelilin, E. (2010). *Portofolio dan Investasi*. Jakarta: Kanisius.
- Titova, Y., Penikas, H., & Gomayun, N. (2016). The Impact of Hedging and Trading Derivatives on Value, Performance and Risk of European Banks. *Journal Empirical Economics*.
- Wong, K. (1999). On the determinants of bank interest margins under credit and interest rate risk. *Journal of Bank and Finance*, 251-271.