

DAFTAR PUSTAKA

- Aydin Huseynov, (2018), *Interest Rate Risk Stemming from Liquidity Risk, Gap and Duration Analysis in Banks*, Journal of Contemporary Applied Mathematics
- Dan Armeanu, Florentina-Olivia Bălu, Carmen Obreja (2017), *Interest Rate Risk Management using Duration Gap Methodology*, Academy of Economic Studies, Bucharest
- Darshan, G and Suresh, N, (2020), *A Study on Interest Rate Risk of Commercial Banks* Ramaiah University of Applied Sciences, 560054 Bangalore, India.
- Donald R. van Deventer, Kenji Imai, Mark Mesler, (2012), *Advanced Financial Risk Management: Tools and Techniques for Integrated Credit Risk, Market Risk, Liquidity Risk and Interest Rate Risk Management*
- English, William B., Van den Heuvel, Skander J, and Zakrajsek, Egon, (2012), *Interest Rate Risk and Bank Equity Valuations*, Finance and Economics Discussion Series Divisions of Research & Statistics and Monetary Affairs Federal Reserve Board, Washington, D.C.
- Galvan Yudistira, Herlina Kartika, (2018), *Bankir siap sambut aturan manajemen risiko suku bunga*
<https://keuangan.kontan.co.id/news/bankir-siap-sambut-aturan-manajemen-risiko-suku-bunga>
- Galvan Yudistira, Herlina Kartika, (2018), Hasil stress test: Risiko konsentrasi dan suku bunga paling pengaruhi bank
<https://keuangan.kontan.co.id/news/hasil-stress-test-risiko-konsentrasi-dan-suku-bunga-paling-pengaruhi-bank>
- Galvan Yudistira, Sofyan Hidayat, (2018), *Risiko suku bunga dan nilai tukar tinggi, ini kata banker*
<https://keuangan.kontan.co.id/news/risiko-suku-bunga-dan-nilai-tukar-tinggi-ini-kata-bankir>

Georgi Petrov, (2016), *Interest Rate Risk Management Using Economic Value Sensitivity Model*, University of Agribusiness and Rural Development, Plovdiv, Bulgaria

Hanafi, Mamduh M, (2016), *Manajemen Keuangan Edisi 2*, BPFE Yogyakarta.

Marcel Ausloos, Qianhui Ma, Parmjit Kaur, Babar Syed, Gurjeet Dhesi, (2019), *Duration gap analysis revisited method in order to improve risk management: the case of Chinese commercial bank interest rate risks after interest rate liberalization*

Santoso, Wimboh dan Hariantoro, Enrico, (2003), *Market Risk Assesment di Perbankan Nasional, Buletin Ekonomi Moneter dan Perbankan*, Jakarta

Sarana Multi Infrastruktur (Persero), PT, (2020), *Laporan Keuangan 30 September 2020*

Sarana Multi Infrastruktur (Persero), PT, (2020), *ALM Risk Report 30 September 2020*

Sarana Multi Infrastruktur (Persero), PT, (2020), *Laporan Perkembangan Portofolio Pinjaman Per 30 September 2020*

Sarana Multi Infrastruktur (Persero), PT, (2018), *Naskah Akademis Penyusunan dan Penetapan Batasan Risiko dan Profil Risiko PT Sarana Multi Infrastruktur (Persero)*

Sounders, Anthony and Marcia M Cornett. (2018), *Financial Institutions Management : A Risk Management Approach*. 9th editions, McGraw-Hill.

Otoritas Jasa Keuangan, (2015), *Peraturan Otoritas Jasa Keuangan Nomor 1/POJK/2015 Tentang Penerapan Manajemen Risiko Bagi Lembaga Jasa Keuangan Non-Bank*

Otoritas Jasa Keuangan, (2017), *Consultative Paper Standard Interests Rate Risk In The Bank Book (IRRBB)*

Otoritas Jasa Keuangan, (2018), *Surat Edaran Otoritas Jasa Keuangan No. 12/SEOJK.03/2018 Tentang Penerapan Manajemen Risiko Dan Pengukuran Risiko Pendekatan Standar untuk Risiko Suku Bunga Dalam Banking Book (Interest Rate Risk in The Banking Book) Bagi Bank Umum*