

DAFTAR PUSTAKA

- Bejol, Philipp, and Nicola Livingstone. 2018. "Revisiting currency swaps: hedging real estate investments in global city markets." *Journal of Property Investment & Finance Vol 36 No 2* 191-209.
- Bhagawan M, Praveen, and Jijo Lukose P.J. 2017. "The determinants of currency derivatives usage among Indian non-financial firms." *Studies in Economics and Finance* 363-382.
- Byun, Suk Joon. 2011. "A Study on Heston-Nandi GARCH option Pricing Model." *3rd International Conference on Information and Financial Engineering* 467-471.
- El-Khatib, Youssef, and Abdunasser Hatemi-J. 2017. "Option valuation and hedging in markets with a crunch ." *Journal of Economic Studies vol 44 no 5* 801-815.
- El-Khatib, Youssef, and Abdunasser Hatemi-J. 2017. "Option valuation and hedging in markets with a crunch." *Journal of Economic Studies* 801-815.
- Gabriel, Andton Sorin. 2012. "Evaluating the Forecasting Performance of GARCH Models. Evidence from Romania." *Procedia-Social and Behavioral Sciences* 62 1006-1010.
- Gong, H., A. Thavaneswaran, and J. Singh. 2010. "A Black-Scholes Model with GARCH Volatility." *Math. Scientist* 35 37-42.
- Hendrawan, Riko. 2018. "Assesing shock volatility using long straddle option strategy; evidence at IDX composite." *Jurnal Keuangan dan Perbankan* 1-13.
- Hendrawan, Riko. 2017. "Forward, Forward Option and No Hedging Which One is The Best for Managing Currency Risk?" *Jurnal Keuangan dan Perbankan Vol.21. No.3* 356-365.
- Hendrawan, Riko. 2010. "Perbandingan Model Opsi Black-Scholes dan Model Opsi GARCH di Bursa Efek Indonesia ." *Jurnal Keuangan dan Perbankan, Vol. 14 No. 1 januari 2010* 13-23.
- Huang, Hung-Hsi. 2011. "Pricing Taiwan option market with GARCH and stochastic volatility." *Applied Financial Economics* 747-754.
- Hull, John C. 2009. *Options, Futures, and other Derivatives seventh edition*. New Jersey: Pearson Education International.
- Indonesia, Bank. 2019. *Informasi kurs*. september 19. <https://www.bi.go.id/id/moneter/informasi-kurs/transaksi-bi/Default.aspx>.

- . 2019. *Surat Edaran Bank Indonesia Nomor 18/34/DPPK tentang Transaksi Valuta Asing terhadap Rupiah antara Bank dengan Pihak Domestik*. september 19. https://www.bi.go.id/id/peraturan/moneter/Pages/SE_183416.aspx.
- Indrawati. 2015. *Metode Penelitian Manajemen dan Bisnis Konvergensi Teknologi Komunikasi dan Informasi*. Bandung: Refika Aditama.
- Jiratumpradub, Navaches, and Walailuck Chavanaspom. 2016. "Forecasting Option Price by GARCH Model." *8th International Conference on Information Technology and Electrical Engineering*.
- Kamau, Philip O, Eno L Inanga, and Kami Rwegasira. 2015. "The usage of currency derivatives in multilateral banks." *Management Research Review* 482-504.
- Kaminski, Szymon. 2013. *The Pricing of Option on WIG20 using GARCH Models*. warsaw: university of warsaw.
- M, Praveen Bhagawan, and Jijo Lukose P.J. 2017. "The determinants of currency derivatives usage among Indian non-financial firms." *Studies in Economics and Finance vol 34 no 3* 363-382.
- Madura, Jeff. 2008. *International Finance Management 9th edition*. Florida: Thomson Higher Education.
- Mathoera, M.M.S. 2016. "Does any model beat the GARCH(1.1)? A forecast comparison of volatility models through option prices." *Economics and Business*.
- Messier, William F. 2008. *AUDITING & ASSURANCE a systematic approach as5 edition*. New York: McGraw-Hill/Irwin.
- Preda, Vasile, and Muhammad Sheraz. 2014. "Implied volatility in Balck-Scholes model with GARCH volatility." *Procedia Economics and Finance* 8 658-663.
- Settlements, Bank for International. 2019. *Triennial Central Bank Survey of foreign exchange and OTC derivatives market in 2016*. september 20. <https://www.bis.org/publ/rpfx16.htm>.
- Singh, Vipul Kumar. 2013. "Effectiveness of volatility models in option pricing: evidence from recent financial upheavals." *Journal of Advances in Management Research vol.10 no. 3* 352-375.