

DAFTAR PUSTAKA

- Aditianto, Dwi dan Adler Haymans Manurung (2012). Analisis Faktor-Faktor Yang Mempengaruhi Likuiditas Obligasi Pada Bursa Efek Indonesia. *Journal of Capital Market and Banking*, PT. Adler Manurung Press, Indonesia.
- Arora, Vivek and Martin Cerisola (2001). *How Does U.S. Monetary Policy Influence Sovereign Spreads in Emerging Markets? IMF Staff Papers* Vol. 48, No. 3.USA.
- Bank Indonesia (2015). Tinjauan Kebijakan Ekonomi, Moneter, dan Keuangan Moneter Edisi Desember 2015. Bank Indonesia. Jakarta.
- Bertaut, Carol C. (2012). *Equity Prices, Household Wealth, And Consumption Growth In Foreign Industrial Countries: Wealth Effects In The 1990s. International Finance Discussion Papers. Board of Governors of the Federal Reserve System.* USA.
- Blanchard, Olivier., Johnson, David R. (2013). *Macroeconomics Global Edition Sixth Edition, Pearson Education Limited, England.*
- Bodie, Kane, and Marcus. (2009). *Investments, Eighth Edition*, Irwin McGraw Hill, Singapore.
- CNN Indonesia (2015). Cari Sumber Utang Baru, Pemerintah Bakal Terbitkan Yuan Bond. <http://www.cnnindonesia.com/ekonomi/20150824154441-78-74133/cari-sumber-utang-baru-pemerintah-bakal-terbitkan-yuan-bond/tanggal-24-Agustus-2015>.
- David M. Levine, Mark L. Berenson, Timothy C. Krehbiel, and David F. Stephan (2010). *Statistics for Managers Using Microsoft Excel, 6th Global Edition.* Pearson. USA.
- Djohanputro, Bramantyo (2016). Analisis Determinan Yield Obligasi di pasar domestic dan implikasinya terhadap obligasi Bank Bukopin. *Journal of Management and Business Review*, Volume 13, no.2, Juli 2016.
- Departemen Pengelolaan Devisa Bank Indonesia, Bank Indonesia (2015). *Valuasi US Treasury 10 Year.* Bank Indonesia, Jakarta.
- Diebold, Francis X., Piazzesi, Monika, and Rudebusch, Glenn D. (2005). *Modeling Bond Yields in Finance and Macroeconomics. Working Paper* Federal Reserve Bank of San Fransisco, USA.
- Diebold, Francis X., Rudebusch, Glenn D., and Aruoba, S. Borangan (2004). *The Macroeconomy and The Yield Curve: A Dynamic Latent Factor Approach*
- Direktorat Jenderal Pengelolaan Pembiayaan dan Risiko, Kementerian Keuangan (2016). *Profil Utang Pemerintah Pusat (Pinjaman dan Surat Berharga Negara) Edisi Februari 2016.*
- Direktorat Jenderal Surat Utang Negara, Kementerian Keuangan (2002). *Mengenal Surat Utang Negara.*
- Elton, Edwin J., Martin J. Gruber, Stephen J. Brown, William N. Goetzmann (2003). *Modern Portfolio Theory and Investment Analysis Sixth Edition.* John Wiley & Sons, Inc., USA.

- Fabozzi, Frank J. (2003). *Bond Markets, Analysis, and Strategies Fifth Edition*, Pearson Prentice Hall, USA.
- Fabozzi, Frank J., CFA (2006). *Fixed Income Analysis Second Edition*, John Wiley & Sons, Inc., USA.
- Foley-Fisher, Nathan, Rodney Ramcharan, and Edison Yu (2016). *The impact of unconventional monetary policy on firm financing constraints: Evidence from the maturity extension program*. Federal Reserve Bank of Philadelphia, USA.
- Fratzscher, Marcel (2012). *Capital flows, push versus pull factors and the global financial crisis Journal of International Economics Volume 88, Issue 2*. NBER Global. USA.
- Gadanecz, Blaise, Ken Miyajima, Chang Shu (2014). *Exchange Rate Risk And Local Currency Sovereign Bond Yields In Emerging Markets*. BIS Working Papers No 474.
- Gertler, Mark and Peter Karadi (2012). *QE 1 vs. 2 vs. 3... A Framework for Analyzing Large Scale Asset Purchases as a Monetary Policy Tool*. NYU and ECB, USA.
- Greene, William H (2008). *Econometric Analysis*. Pearson Prentice Hall, USA.
- Gujarati, Damodar N. (2012). *Dasar-Dasar Ekonometrika*. Penerbit Salemba Empat, Indonesia.
- Hariyani, Fathma (2009). *Analisis Harga Obligasi Pemerintah dengan Bunga Tetap dikaitkan dengan Faktor Ekonomi Makro dan Harga Teoritis*. Program Studi Magister Manajemen, Fakultas Ekonomi Universitas Indonesia, Indonesia.
- Homer, Sidney., and Leibowitz, Martin L. (2004). *Inside The Yield Book*, Bloomberg Press, Princeton, USA.
- Ichiue, Hibiki and Yuhei Shimizu (2012). *Determinants of Long-term Yields: A Panel Data Analysis of Major Countries and Decomposition of Yields of Japan and the US*. Bank of Japan Working Paper Series No.12-E-7. Japan.
- Illing, Mark and Meyer Aaron (2012). *A Brief Survey of Risk-Appetite Indexes*. Bank of Canada. Canada.
- Indonesia Bond Pricing Agency (IBPA) (2015). *Press Release Monthly Bond Market Review September 2015*. <http://www.ibpa.co.id/LinkClick.aspx?fileticket=sW5biKVvDmQ%3D&tabid=126>.
- International Monetary Fund (2016). *World Economic Outlook April 2016*. USA.
- Jaramillo, Laura and Anke Weber (2012). *Bond Yields in Emerging Economies: It Matters What State You Are In*. IMF Working Paper WP/12/198. USA
- [Kontan.co.id](http://investasi.kontan.co.id/news/investor-asing-lebih-suka-sun-bertenor-panjang) (2015). Investor asing lebih suka SUN bertenor panjang. <http://investasi.kontan.co.id/news/investor-asing-lebih-suka-sun-bertenor-panjang> tanggal 17 November 2015.
- Mishkin, Frederic S. (2014). *The Economics of Money, Banking, and Financial Markets Seventh Edition*, Pearson Addison Wesley, USA
- Nachrowi, Nachrowi D., MSc, Mphil, AppSc, PhD, Hardius Usman Ssi, MSi (2006). *Pendekatan Populer dan Praktis Ekonometrika Untuk Analisis*

- Ekonomi dan Keuangan. Lembaga Penerbit Fakultas Ekonomi, Universitas Indonesia, Indonesia.
- Ong, Sim Ben. (2015). *EM Asia and Indonesia: Macro Themes JP Morgan Singapore*.
- Poghosyan, Tigran (2012). *Long-Run and Short-Run Determinants of Sovereign Bond Yields in Advanced Economies*. IMF Working Paper WP/12/271. USA.
- Ross, Stephen A., Randolph W. Westerfield, Jeffrey Jaffe (2010). *Corporate Finance Ninth Edition*. McGraw Hill, USA.
- Schofield, Neil C., Bowler, Troy (2011). *Trading The Fixed Income, Inflation, and Credit Markets*, John Wiley & Sons, USA.
- Sihombing, Pardomuan, Hermanto Siregar, Adler H. Manurung, Perdana W. Santosa (2012). Analisis Pengaruh Makro Ekonomi Terhadap Term Structure Interest Rate Obligasi Pemerintah (SUN) Indonesia. *Journal of Capital Market and Banking*, PT. Adler Manurung Press, Indonesia.
- Sulistiawati, Rizky Maulida (2012). Pengaruh tingkat suku bunga SBI dan IHSG terhadap harga obligasi Pemerintah Indonesia periode 2008 – 2012. *Faultas Ekonomi Universitas Airlangga*, Indonesia.
- Tuckman, Bruce., Serrat, Angel (2012). *Fixed Income Securities Third Edition*, John Wiley & Sons, USA.