

## DAFTAR PUSTAKA

- Achdijat, Didi (1993); *Pendanaan Program Pensiun, Teori dan Praktek*, Jakarta: Penerbit Gunadarma.
- Blitzer, Srikant Dash. (2004); *Using Equity Duration In Pension Fund Asset Allocation*; STANDARD & POOR'S; McGraw Hill Companies
- Bodie, Zvi; Kane, Alex; & Marcus, Alan J.(2005); *Investments*, Fifth Edition, McGraw Hill
- Cristensen, Peter E.; Fabozzi, Frank J & LoFaso, Anthony; "Bond Immunization: An Asset/Liability Optimization Strategy"(1077), The Handbook of Fixed Income Securities, ed. Frank J. Fabozzi, Irwin Professional Publishing
- Damodaran, Aswath. (2002); *Investment Valuation : Tools and Techniques for Determining the Value of Any Asset, Second Edition*; John Wiley & Sons, Inc.New York
- Damodaran, Aswath.; *The Dark Side of Valuation : The Comprehensive Guide to Valuing Technology Companies*; Financial Times. Prentice Hall.
- Fabozzi, Frank J. (2000); *Manajemen Investasi*; Buku Dua; Salemba Empat, Pearson Education Asia Pte. Ltd. Prentice-Hall
- Fabozzi, Frank J.(2006); *Fixed Income Mathematics, Analytical and Statistical Techniques*; 4th Edition,McGraw-Hill;,New York.
- Fong, Gifford, Oldrich Vasicek. A; *Risk Minimizing Strategy for Portfolio Immunization* (1984), The Journal of Finance, Vol. 39, No. 5, 1541-1546
- Gardner, Mona J.; Mills, Dixie L; & Cooperman, Elizabeth S.(2000); *Managing Financial Institution : An Asset/Liability Approach*, The Dryden Press, A Division of Harcourt College Publisher.
- Hadi, Setia Tunggal; *Peraturan Perundang-undangan Dana Pensiun di Indonesia*; 2007, Harvarindo
- Jacoby, Gady, Dr. (2004); *Duration and Immunization,Financial Modelling*; Departement of Accountinf & Finance,Faculty of Management,University of Manitoba,Canada ([www.umanitoba.ca](http://www.umanitoba.ca)), 2 Agustus 2006

Siamat, Dahlan (1995); *Manajemen Lembaga Keuangan*, Jakarta:Intermedia  
Manurung, Adler; *Pengelolaan Portofolio Obligasi*, Edisi Pertama Tahun 2007; PT.  
Elex Media Komputindo.



Universitas Indonesia