



BIBLIOGRAPHY

- Abdul, Rashid. "The Economic Exchange Rate Exposure: Evidence for a Small Open Economy." Munich Perdonal RePEc Archive (2009).
- Anand, Shefali. "Investors Challenge: Markets Seem Too Linked." The Wall Street Journal. Vol. June. 2. Dow Jones & Company, Inc., 2006. C1.
- Biger, Nahum. "Exchange Risk Implications of International Portfolio Diversification." Journal of International Business Studies (1979): 64-74.
- . "Exchange Risk Implications of International Portfolio Diversification." Journal of International Business Studies (1979): 64-74.
- Bodie, Zvi, Alex Kane and Alan J. Marcus. Investments. New York: McGraw-Hill/Irwin, 2009.
- Brigham, Eugene F. and Michael C. Ehrhardt. Financial Management: Theory and Practice. Mason: South-Western Cengage Learning, 2005.
- Conover, C. Mitchel, Gerald R . Jensen and Robert R . Johnson. "Emerging Markets: When Are They Worth it?" Financial Analyst Journal 58.2 (2002): 86-95.
- El-Masry, Ahmed, Omneya Abdel-Salam and Amr Alatraby. "The exchange rate exposure of UK non-financial companies." Managerial Finance XXXIII.9 (2007): 620-641.
- Errunza, Vihang R. "Emerging Markets: A New Opportunity for Improving Global Portfolio Performance." Financial Analysts Journal 39.No. 5 (1983): 51-58.
- Eun, Cheol S. and Bruce G. Resnick. "Currency Factor in International Portfolio Diversification." Columbia Journal of World Business 20 (1985): 54-53.
- . "International Diversification of Investment Portfolio: U.S. and Japanese Perspectives." Management Science 40.1 (1994): 140-169.
- Fadhlaoui, Kais, et al. An Empirical Examination of International Diversification Benefits in Central European Emerging Equity Markets. 22 March 2009. 5 May 2010



<<http://www.thefreelibrary.com/An+empirical+examination+of+internatio+nal+diversification+benefits+in...-a0196229038>>.

FinancialContent Services, Inc. IShares MSCI Emerging Market Index Fund. 2003. 25 May 2010
<<http://finance.paidcontent.org/freelunch/quote/historical?Month=12&Symbol=321%3A1591176&Year=2003&Range=12>>.

FXTOP. Historic Exchange Rates. 2010. 15 June 2010
<<http://fxtop.com/en/historates.php3>>.

Gonçalves, Carlos Eduardo s. and Bernardo Guimaraes. "Monetary Policy and The exchange rate in Brazil." June 2008. 17 August 2010
<<http://personal.lse.ac.uk/guimarae/copom.pdf>>.

Goodhart, Will. Emerging market anxiety in shadow of downturn. 12 May 2006. 24 April 2009
<<http://www.emergingmarkets.org/article.asp?PositionID=search&ArticleID=1040136>>.

Gudjarati, Damodar N. Basic Econometrics. New York: McGraw-Hill/Irwin, 2004.

Hagin, Robert L. Investment Management: Portfolio Diversification, Risk, and Timing-Fact and Fiction. New Jersey: John Wiley & Son, Inc., 2004.

Horobet, Alexandra and Livia Ilie. "On the Exchange Rate Risk Contribution to The Performance of international Investment: The case of Romania." Modeling the Interaction between the Capital Market and the Foreign Exchange Market. Implication for Financial Stability in Emerging Markets. CNCSIS, PNII/IDEL, 2009.

International Monetary Fund. International Financial Statistics. 2003. 20 May 2010 <<http://www.imfstatistics.org/imf/>>.

Investopedia ULC. Brazil, Russia, India And China - BRIC. 2010. 9 May 2010
<<http://www.investopedia.com/terms/b/bric.asp>>.

Jorion, Philippe. "The Exchange Rate Exposure of US Multinationals." The Journal of Business 63.3 (1990): 331-345.

Levich, Richard M. "The Importance of Emerging Capital Markets." Washington D.C.: Brookings-Wharton Papers, 2001.

Levy, Haim and Marshall Sarnat. "International Diversification of Investment Portfolios." American Economic Review 60.4 (1970): 668-675.



Moestafa, Berni. Indonesia in Place Among BRIC Nations, Templeton Says. 28 January 2010. 31 May 2010 <<http://www.businessweek.com/news/2010-01-28/indonesia-in-place-among-bric-nations-templeton-says-update1-.html>>.

MSCI Barra. Index Definition. 2010. 9 May 2010 <http://www.msclubarra.com/products/indices/international_equity_indices/definitions.html>.

Prof. Dr. Jogiyanto Hartono, MBA, Ak. Metodologi Penelitian Bisnis: Salah Kaprah dan Pengalaman-Pengalaman. Yogyakarta: BPFE Yogyakarta, 2009.

Reilly, Frank K. and Keith C. Brown. Investment Analysis and Portfolio Management. New York: South-Western/Thomson Learning, 2003.

RTS Stock Exchange. 2010. 31 May 2010 <<http://www.rts.ru/en/>>.

Sinquefeld, Rex A. "Where Are the Gains from International Diversification." Financial Analyst Journal (1996): 8-14.

Solnik, B. and D. Mcleavy. International Investment. New York: Pearson Education, 2003.

Solnik, Bruno H. "Why Not diversify Internationally Rather than Domestically?" Financial Journal Analyst (1995): 89-94.

Tandelilin, Eduardus. "Gains from International Diversification and Domestic Portfolio in Emerging Stock Markets: Philippines and Indonesian Perspectives." Gadjah Mada International Journal of Business 1999, September ed.: 63-84.

Trading Economics. Indicators. 2010. 25 May 2010 <<http://www.tradingeconomics.com/>>.

Vardy, Nicholas A. Build Your Fortune BRIC By BRIC. 2006. 5 May 2010 <<http://www.theglobalguru.com/article.php?id=15>>.

Wang, George Y. and Yu-Ting Yang. "Portfolio Diversification and Optimal Stock Holdings-A study of Taiwan Equity Funds." 31 January 2007. National Kaohsiung University of Applied Sciences. 1 May 2009 <http://www.business.uq.edu.au/download/attachments/31293547/367_Wang_Paper.p>.

Y.K.Ip. "International Diversification and Exchange Rate Risk." 2nd AFIR Colloquium (1991): 159-170.



Zalewska, Anna. "Emerging markets — is today best predictor of tomorrow?" 9
March 2008. Capco. 9 May 2010
<http://www.capco.com/files/pdf/62/01_PART%201/02_Emerging%20markets%20is%20today%20the%20best%20predictor%20of%20tomorrow%20%28Opinion%29.pdf>.