

DAFTAR PUSTAKA

- Berg M. and Moore G. (1991). Foreign Exchange Strategies: Spot, Forward and Option, *Journal of Business Finance & Accounting*
- Brzezczynski. and Robert K. (2004). Short-Term dependencies between volatility of Currency, Money and Capital Markets The Case of Poland, *Journal of Econometric*
- Chiang, Thomas C. (1988). The Forward Rate as a Predicyors of the Future Spot Rate-A Stockhastic Coefficient Approach, *Journal of Money Credit and Banking*, Vol. 20 No. 2
- Dewi, I Gusti Ayu Kenchana. (2007). Analisis Pengaruh Kurs Spot Dan Kurs Forward (Euro, Dollar Amerika, Yen, Dan Dollar Australia) Dalam Memprediksi Future Spot, *Tesis*, Program Pasca Sarjana, Universitas Diponegoro, Semarang
- Ghozali, Imam. (2006). *Analisis Multivariat dengan Program SPSS*. Undip, Semarang
- Kuncoro, Mudrajad. (2001). *Manajemen Keuangan Internasional*, edisi 2. UGM, Yogyakarta
- Kuncoro, Mudrajad. (2009). *Metode Riset untuk Bisnis & Ekonomi*, edisi 3. Erlangga
- Lioui A. and Poncet P. (2000). Optimal Currency Risk Hedging, *Journal of International Money & Finance*
- Madura, Jeff. (2006). *International Corporate Financial*, edisi 8. Salemba Empat, Jakarta
- Nikolaou K. and Sarno L. (2006). New Evidence on The Forward Unbiasedness Hypothesis in The Foreign Exchange Market, *The Journal of Futures Markets*, Vol. 26
- Salvatore, Dominic. (1997). *Ekonomi Internasional*, edisi 5. Erlangga, Jakarta
- Saphiro, A.C. (2010). *Multinational Financial Management*, Ninth Edition. John Wiley & Sons
- Saunders A. and Cornett M.M. (2008). *Financial Institutions Management*, Sixth Edition. McGraw Hill

Trihendradi. (2013). *Langkah Praktis Menguasai Statistik*. CV ANDI

<http://www.bi.go.id>

<http://www.bls.gov>