

BIBLIOGRAPHY

1. Soenen, L. And Hennigar, E. (1988). "An Analysis of Exchange Rates and Stock Prices - The US Experience between 1980's and 1986." *Akron Business and Economic Review*, Vol:19 Iss:4: pp: 71-76.
2. Jorion, P. (1990). "The Pricing of Exchange Rate in the Stock Market." *Journal of Financial and Quantitative Analysis*, 363-376.
3. Smith, C. (1992). "Stock Market and the Exchange rate - A Multi Country Approach." *Journal of Macroeconomics*, 14: 607-629.
4. Bahmani-Oskooee, M. Sohrabian, A.(1992). "Stock Prices and the Effective Exchange Rate of the Dollar." *Applied Economics*, Taylor and Francis.24: 459-464.
5. Roll, R.(1992). "Industrial Structure and the Comparative Behaviour of International Stock Market Indices." *Journal of Finance*, 47: 3-41.
6. Libly Rittenberg (1993), "Exchange Rate Policy and Price Level changes: Causality Tests for Turkey in the Post- Liberalization Period, " *The Journal of Development Studies*, Vol. 29, No. 2, pp. 321-332.
7. Ajai, R.A. and Mougoue. (1996). "On the Dynamic Relation between Stock Prices and Exchange Rates." *Journal of Financial Research*.19: 193-207.
8. Mookerjee, R., and Q. Yu, 1997, "Macroeconomic Variables and Stock Prices in a Small Open Economy: The case of Singapore", *Pacific-Basin Finance Journal*, 5,377-388.
9. Chamberlain, S., J.S. Howe, and H. Popper, 1997,"The Exchange Rate Exposure of U.S. and Japanese Banking Institutions", *Journal of Banking and Finance*, 2 1,87 1-892.
10. Yu, Qiao. (1997). "Stock Prices and Exchange Rates: Experience of leading East Asian Financial Centres: Tokyo, Hong Kong and Singapore." *Singapore Economic Review*. 41: 47-56.
11. Johansen, R., and L. Soenen, 2003, "Economic Integration and Stock Market Comovement in the Americas", *Journal of Multinational Financial Management*, 13,85-100.
12. Ong, LL and Izan, HY (1999), "Stocks and currencies are they related? " *Applied Financial Economics*, Vol.9, pp. 523-532.

13. Amain, B.A., and L.S. Hook, 2000, "The Relationship between Stock Prices and Exchange Rate: Empirical Evidence Based on the KLSE Market", *Asian Economic Review*, 42 (I), 39-49.
14. Penttinen, A., 2000, "Devaluation-risk Related Peso Problems in Stock Returns", *Journal of International Financial Markets, Institutions and Money*, 10, 181-197.
15. Morely, B. And Pentecost, J.E. (2000). "Common Trends and Cycles in G-7 Countries Exchange Rates and Stock Prices." *Applied Economic Letters*, 7: 7-10.
16. Ibrahim.M.H (2000), Cointegration and Granger causality tests of stock price and exchange rate interactions in Malaysia, *ASEAN Economic Bulletin*, pg: 36-47
17. Granger, C.W.J. Huang, B.N. and Yang, C.W. (2000). "A Bivariate Causality between Stock Prices and Exchange Rates: Evidence from Recent Asian Flu." *The Quarterly Review of Economics and Finance*, 40:337-354.
18. Amare, T and Mohsin, M (2000), "Stock Prices and Exchange Rates in the Leading Asian Economies: Short Versus Long Run Dynamic", *Singapore Economic Review*, Vol. 45, No. 2, pp. 165-181.
19. Kanas, S. (2000). "Volatility Spillovers between Stock Returns and Exchange Rate Changes: International Evidence." *Journal of Business Finance and Accounting*, Vol: 27
20. Katephylaktis and Fahilia ravazzolo(2000), "Stock market linkages in emerging markets: implications for international portfolio diversification", *International Financial markets, Institutions & money*, Vol:15, pp: 91-106.
21. BODART, V. And P. REDING . (2001), "Do Foreign Exchange Markets Matter for Industry Stock Returns? An Empirical Investigation"
22. Nagayasu, J., 2001, "Currency Crisis and Contagion: Evidence from Exchange Rates and Sectoral Stock Indices of the Philippines and Thailand", *Journal of Asian Economics*, 12, 529-546.
23. Nieh and Lee (2001), "Dynamic relationship between stock prices and exchange rates for G-7 countries", *The Quarterly Review of Economics and Finance* 41, pg:477-490
24. Bala Ramasamy and Matthew Yeung(2001), "The causality between stock returns and exchange rates: revisited", *International Business and Economics*, Malaysia.

25. Yuanchen Chang (2002), "The pricing of foreign exchange risk around the Asian financial crisis: evidence from Taiwan's stock market", *Journal of multinational financial management*, Vol:12, pg:223-238.
26. Hatemi-J, A., & Irandoust, M. (2002). "On the causality between exchange rate and stock price: A note". *Bulletin of Economic Research*, 54, 197–203
27. Baharumshah, A.Z., A.M.M. Masih, and M. Azali, 2002, "The Stock Market and the Ringgit Exchange Rate: a Note", *Japan and the World Economy*, 14,471-486
28. Fang and Miller (2002), "Currency Depreciation and Korean Stock Market Performance during the Asian Financial Crisis", Department of Economics, Feng Chia University.
29. Saadet Kasman(2003), "The relationship between exchange rates and stock prices: A causality analysis, Celal bayar university, Pg:70-79.
30. Agus and Carl (2004), "stock price and exchange rate causality: the case of four ASEAN countries", *Southwestern Economic Review*, pg: 103-114.
31. Daniel Stavarek (2004), "Linkages between Stock Prices and Exchange Rates in the EU and the United States, Comparison of financial markets development in the Czech Republic and in the European Union", GAČR 402/02/1408.
32. Chen, J., M. Naylor, and X. Lu, 2004, "Some Insights into the Foreign Exchange Pricing Puzzle: Evidence from a Small Open Economy", *Pacific-Basin Finance Journal*, 12,41-64.
33. Victor Murinde et al, (2004), "Exchange rate and stock price interactions in emerging financial markets", *Applied financial economics*, vol. 7, issue 1, 25-35
34. Yang, S. And Doong, S.,(2004) "Price and volatility spillovers between stock prices and exchange rates: Empirical evidence from the G-7 countries", *International Journal of Business and Economics*, 3(2), 139-53.
35. Kurihara, Y. (2006), "The Relationship between Exchange Rate and Stock Prices during the Quantitative Easing policy in Japan", *International Journal of Business*, 11(4), 375-386.
36. Tomoe(2007), "The Euro and Stock Markets in Hungary, Poland, and UK, *Journal of Economic Integration*", Vol 22 Iss 1, pp:,69-90

37. Keray. R. (2009). "Is there a Long-Run Relationship between Stock Prices and Monetary Variables? Evidence from Jamaica", Financial Stability Department Bank of Jamaica
38. Yaqiong Li and Lihong Huang(2009), "On the Relationship between stock return and exchange rate: evidence on China", Loughborough University.
39. Noel Dilrukshan Richards & John Simpson(2009) "The Interaction between Exchange Rates and Stock Prices: An Australian Context" International journal of Economics and Finance, Vol 1 Iss 1, pg 3-23
40. Gopalan Kutty (2010), "The relationship between exchange rates and stock prices: the case of Mexico", North American Journal of Finance and Banking Research Vol. 4. No. 4. Pp: 1-12.
41. Hua Zhao(2010), "Dynamic relationship between exchange rate and stock price: Evidence from China, Research in International Business and Finance", 2010, vol. 24, issue 2, 103-112
42. Qazi Zarrar Zia and Zahid Rahman(2011), "The Causality between Stock Market and Foreign Exchange Market of Pakistan", interdisciplinary journal of contemporary research in business, VOL 3, NO 5
43. Adarmola Anthony and Ado Ekiti (2012), "Exchange Rate Volatility and Stock Market Behaviour: The Nigerian Experience", Research Journal of Finance and Accounting, Vol 3, No 3,pg:88-96.
44. Cristiana Tudor (2012), On the causal relationship between stock returns and exchange rates changes for 13 developed and emerging markets, Procedia - Social and Behavioral Sciences Vol: 5Iss: 7, 275 – 282.
45. Athanasios Tsagkanos and Costas Siriopoulos(2013), "A long-run relationship between stock price index and exchange rate: A structural nonparametric cointegrating regression approach", Journal of International Financial Markets, Institutions & Money, Vol:2 iss:3,pp: 106– 118
46. Courage Mlambo, Andrew Maredza and Kin Sibanda(2013), "Effects of Exchange Rate Volatility on the Stock Market: A Case Study of South Africa", Mediterranean Journal of Social Sciences, Vol 4 No 14,pg:561-570.

47. Abdul Rasheed Zubair (2013), "Causal Relationship between Stock Market Index and Exchange Rate: Evidence from Nigeria", CBN Journal of Applied Statistics Vol. 4 No.2 PP:87-110.
48. Waseem Aslam(2014), "Relationship between stock market volatility and exchange rate: a study of KSE", Journal of Public Administration, Finance and Law, Iss: 5, Pg:62-72.
49. Fauziah, Moeljadi, Kusuma, Ratnawati (2015), "Dynamic relationship between exchange rates and stock prices in Asia", Journal of Economics, Finance and Accounting – (JEFA), Volume: 2 Issue: 1, pp:124-134
50. Kalim Ullah Bhat and Syed Zulfiqar Ali Shah(2015), "Empirical investigation of the relationship between exchange rate movements and stock market volatility in the context of Pakistan", Pakistan business review, pg:744-758.
51. Apere and Karimo Tamarauntari(2015), "The effect of exchange rate volatility on share price fluctuations in Nigeria", Proceedings of 28th theier International Conference, Paris, ISBN: 978-93-82702-39-0.
52. Nurul Mozumder. Et al. (2015), "Volatility Spillover Between Stock Prices and Exchange Rates: New Evidence Across the Recent Financial Crisis Period", Economic Issues, Vol. 20, Part 1,
53. Hung Xuan Do. Et al. (2015) "Realized Spill-over Effects between Stock and Foreign Exchange Market: Evidence from Regional Analysis", Global Finance Journal, DOI: 10.1016
54. Mongi Arfaoui and Aymen Ben Rejeb (2015), "Return Dynamics and Volatility Spillovers Between FOREX and Stock Markets in MENA Countries:What to Remember for Portfolio Choice? ", International Journal of Management and Economics, No. 46, pp. 72–100.
55. Mohammad Nayeem Abdullah. Et al. (2015), "Relationship between Stock Prices and Exchange Rates: Evidence from South Asian Countries", International Review of Business Research Papers Vol. 11. Issue2. Pp. 52 – 61
56. Seri Suriani (2015), "Impact of Exchange Rate on Stock Market", International Journal of Economics and Financial Issues, 5(Special Issue) 385-388.

57. Munazza Jabeen and Andleeb Ismail(2015), "exchange rate volatility and market efficiency evidence from Pakistan". *The Journal of Economic Cooperation and Development*, 36, 3(2015), 67-92
58. Oguzhan Ozcelebi and Nurtac Yildiri (2016), "exchange rates and stock prices: how do they interact in eastern europe? ", *Argumenta oeconomica*, Vol 1 Iss 6.
59. La Saidi (2016), *The Effect of Stock Prices and Exchange Rates on Economic Growth in Indonesia*", *International Journal of Economics and Financial Issues*, 2017, 7(3), 527-533.
60. Heejoon Han and Na Kyeong Lee (2016), "Quantile Dependence between Foreign Exchange Market and Stock Market: The Case of Korea", *East Asian Economic Review* vol. 20, no. 4, pp: 519-544.
61. **Fernando Fernandez-Rodriguez and Simon Sosvilla-Rivero (2016), "Volatility transmission between stock and exchange-rate markets: A connectedness analysis", *Bath economics research papers***
62. **Khalil Jebran and Amjad Iqbal (2016), "Examining volatility spillover between Asian countries' stock markets", *China Finance and Economic Review*, ISSN 2196-5633, Vol. 4,Iss. 1, pp. 1-13.**
63. Tran Quang Huy (2016), "The linkage between exchange rates and stock prices: evidence from Vietnam" , *Asian Economic and Financial Review*, Vol 6 Iss 7 Pg: 363-373
64. Ngo Thai Hung (2017), "An Empirical Test on Linkage Between Foreign Exchange Market and Stock Market: Evidence from Hungary, Czech Republic, Poland and Romania", *European Scientific Journal* November 2017 edition Vol.13, No.31 ISSN: 1857 – 7881.
65. Clement Mwaanga and Nsama Njebete (2017), "The Long-Run and Short-Run Relationship between the Exchange Rates and Stock Market Prices" *Journal of Financial Risk Management*, Vol 6, pp 315-324
66. Waqar Khalid (2017) , "Effects of Interest Rate and Exchange Rate on the Stock Market Performance of Pakistan: A Cointegration Approach", *Journal of Finance and Economics*, Vol. 5, No. 5, 219-232
67. Khalifa Hassanain (2017), "Stock Prices and Real Exchange Rate Movements in the Gulf Cooperation Council", *International Journal of Economics and Financial Issues*, 7(1), 92-96.

68. Sima Siami–Namini (2017), “Granger Causality Between Exchange Rate and Stock Price: A Toda Yamamoto Approach”, *International Journal of Economics and Financial Issues*, Vol: 7(4), 603-607
69. Ryuta Sakemoto (2017), “The Nonlinear Dynamic Relationship between Stock Prices and Exchange Rates in Asian Countries”, *International Journal of Financial Research* Vol. 8, No. 2
70. Yunlong Yu and Dong Liao (2017), “Empirical Research on Spillover Effect among Stock, Money and Foreign Exchange Market of China”, *Modern Economy*, Vol 8, pp: 655-666
71. Andre Yone Haughton and Emma.M Iglesias (2017), “Exchange Rate Movements, Stock Prices and Volatility in the Caribbean and Latin America”, *International Journal of Economics and Financial Issues*, 2017, 7(2), 437-447
72. Parham Parsva and Chor Foon Tang(2017), “ A note on the interaction between stock prices and exchange rates in Middle-East economies”, *Economic Research*, Vol. 30, No. 1, pg: 836–844
73. Pethe, A. And Karnik, A. (2000). "Do Indian Stock Market Matters? Stock Market Indices and Macro Economic Variables." *Economic and Political Weekly*, 35.5: 349-356.
74. Yamini Karmakar and G. Kawadia, (2002). "The Relationship between Stock Index and Exchange Rate Empirical Evidence Based on Indian Stock Market", *Applied Finance*, 8(2), 51-56.
75. Apte, P.G. (2001). "The Interrelationship between Stock Markets and the Foreign Exchange Market." *Prajnan* XXX.1: 17-29.
76. Bhattaacharya, et al.(2002)."Causal Relationship between Stock Market and Exchange Rate, Foreign Exchange Reserves and Value of Trade Balance: A Case Study for India." Vol 2, Iss 5.
77. Muhammad, N. And Rasheed, A. (2002). "Stock Prices and Exchange Rates: Are They Related? Evidence from South Asian Countries”, Karachi University
78. Neeti Khullar and Upasna Joshi Sethi (2011), “Measuring the volatility of foreign exchange market in India”, *Research journal of Finance and Accounting*, vol 2, iss 9, pg:14-26.
79. Nath and Samantha (2003), “Integration between Forex and Capital Markets in India: An Empirical Exploration”, Mumbai
80. Benjamin M.Tabak (2006), the dynamic relationship between stock prices and exchange rates: evidence for Brazil”, *Banco central do brazil*, ISSN 1518-3548.

81. .K.Malhotra et al., (2007), “Volatility Spillover between Stock and Foreign Exchange Markets: Indian Evidence”, international journal of business, Vol 12 Iss 3.
82. Brajesh Kumar(2007), “ Information content of stock market, gold & exchange rate: an indian market perspective”, Jindal global business school.
83. Rahman and Uddin (2009), “Dynamic Relationship between Stock Prices and Exchange Rates: Evidence from Three South Asian Countries”, International Business Research, Vol 2, Iss 2, pg:167-174
84. Gaurav Agrawal, Aniruddh Kumar Srivastav and Ankita Srivastava(2010), “A Study of Exchange Rates Movement and Stock Market Volatility”, International Journal of Business and Management Vol. 5, No. 12,pg:62-73.
85. Samsudheen K , Dr. G Shanmugasundaram(2012) “Foreign exchange rate volatility of Indian Rupee/US dollar”.
86. Vandana Kotai(2013), “An empirical study on currency volatility in Foreign exchange market”, Global journal of management and business studies, Vol 3, Iss 8, pg:897-904.
87. Muntazir Hussain and Usman Bashir(2013), “Dynamic Linkages of Exchange Rate and Stock Return Volatility Evidence from Pakistan, India and China (PIC) ”, International Review of Management and Business Research, Vol. 2 Issue.2, pg: 345-354.
88. Gautam Kamble and Parmeshwar Honrao (2014), “Time series analysis of exchange rate volatility of Indian rupee/US Dollar-An empirical investigation”, Journal of International economic, vol 5, iss 2, pg:17-29.
89. Mayuresh S. Gokhale and Ramana Raju J.V(2013), “Causality between Exchange Rate and Foreign Exchange Reserves in the Indian Context”, Global Journal of Management and Business Research Finance Volume 13 Issue 7,pg:7-11
90. V. K. Somasundaram and T. Muthukumaran (2014), “Causality Relationship between Exchange Rate and Stock Returns in India - An Analytical Study”, International Journal of Research in Humanities and Social Sciences, Vol 1Iss: 2, Pg: 111–116,
91. N.S.Nataraja et al.,(2014), “Dynamic Linkages Between Cnxbank Nifty and Exchange Rates: Evidence From Indian Market”, International Journal of Business and Management Invention, Volume 3 Issue 3,PP.33-39

92. Prof. B.R.Megha Raj and Umashankar(2015), “Relationship between exchange rate and select information technology stocks listed un BSE”, Indian journal of applied research, vol 5, iss 6, pg: 498-500.
93. Dr. Rajamohan and C.Vijayakumar(2015), “Performance of currency trading in NSE”, Indian journal of applied research, vol 5, iss 8, pg: 214-216.
94. B.R.Megha Raj and Umashankar(2015), Relationship Between Exchange Rate and Select Information Technology Stocks Listed in Bombay Stock Exchange of India”, Indian journal of applied research, Vol:5 Iss:6,pg:498-500
95. Sahadudheen(2015), “An Exponential GARCH Approach to the Effect of Impulsiveness of Euro on Indian Stock Market, Journal of Asian Finance, Economics and Business Vol. 2 No. 3, pg:17-22.
96. Priyanka Shiraly and Manoel Pacheco (2015), “stock and foreign exchange market linkages in india: an empirical perspective”, CCIL,Monthly newsletter
97. Pradip Kumar Mitra (2017), dynamics of volatility spillover between the indian stock market and foreign exchange market return”, Academy of Accounting and Financial Studies Journal, Vol: 21, Iss: 2
98. Gagan Deep Sharma and Namish Mishra (2016), “Return Linkages and Volatility Spillover Effect Between Stock Markets and Currency Markets: Evidence from India”, Review of Market Integration, Vol: 7 Iss: 3, pg:175-197.
99. Rabia Najaf and Khakan Najaf (2017), “Dynamics of the Exchange Rate in India”, Journal of Accounting & Marketing, Volume 6 Issue 1 Pg:1 -3.
100. Sriram (2017), “An Empirical Study on the Interdependence among Stock Market, Commodities Market and Foreign Exchange Market”, Journal of Economics and Finance (IOSR-JEF), Vol: 8, Iss: 4, Pg: 01-07
101. Piyali Roy Chowdhury & Anuradha(2018), “Impact of exchange rate fluctuation on stock market volatility – A study to predict the economic scenario in India”, Journal of pure and applied mathematics, Vol 118, Iss 18, Pg: 4309-4316.
102. Mechri et al(2018),”The impact of exchange rate volatilities on stock market returns dynamic”, HAL archives-ouvertes,pg:1-23, <hal-01766742>

103. Ahmed Mohamed Dahir et al(2018), "Revisiting the dynamic relationship between exchange rates and stock prices in BRICS countries: A wavelet analysis", *Borsa Istanbul review*, Vol:18, Iss: 2, Pg:101-113.
104. Bala Sani and Hassan(2018), "Exchange rate and Stock market Interactions: Evidence from Nigeria", *Arabian Journal of Business and Management Review*, Vol: 8, Iss: 1, Pg: 1-5
105. Yanhua Chen et al(2018), "A dynamic analysis of S&P 500, FTSE 100 and EURO STOXX 50 indices under different exchange rates", *PlosOne*, Vol:13, Iss:3, Pg: 1-40
<https://doi.org/10.1371/journal.pone.0194067>

BOOKS REFERRED

- P G Apte (2017). *International Financial Management*, Delhi: Tata Mcgraw Hill Publishing Company Limited
- B Jonathan(2016), *Intra Trading: How to pick stocks intraday a day*, Kindle edition
- N J Yasaswy(2013), *Intelligent Stock Market Investing Handbook*, Vision Books, 5th edition.
- Jitendra Gala(2007), *Guide to Indian Stock Market*, Buzzingstock Publishing House; 3rd edition.
- Dun & Bradstreet(2007), *Foreign Exchange Markets*, McGraw-Hill Professional, 1st edition
- David, Eiteman, H.Michael. H. Moffat, Arthur Stonehill. (2006). "Foreign Exchange Rate Determination." *Multinational Business Finance: International Edition*, 11/E Addison Wesley (E).
- Anne, O. Krueger, Sajjid, Z. Chinoy(ed). (2004). *Reforming India's External, Financial and Fiscal Policies*. New Delhi: Oxford University Press.
- Damodar N. Gujarati. (2003) *Basic Econometrics* (4th ed). McGraw Hill NewYork.
- V.Sharan(2001), *International financial management*, Eastern economy edition
- Ahluwalia, Montek, Singh, Y.V. Reddy and S.S. Tarapore (eds.). (2002). *Macroeconomics and Monetary Policy: Issues for a Reforming Economy*. Oxford University Press, New Delhi.

WEBSITES REFERRED

<http://www.bea.doc.gov/>

<http://www.bis.org>

<http://www.blackwellpublishing.com>

<http://www.bloomberg.com>

<http://www.capitalideasonline.com/tellfr.php3> 2003

<http://www.econometricsociety.org>

<http://www.emeraldinsight.com>

<http://www.finance.yahoo.com>

<http://www.financialexpress.com>

<http://www.ideas.repec.org>

<http://www.imf.org>

<http://www.indiabudget.nic.ac.in/>

<http://www.indiainfoline.com/mony/debt/ch03>.

<http://www.kva.se>

<http://www.macrosan.com>.

<http://www.nber.org>

<http://www.nobel.se>

<http://www.nseindia.com>

<http://www.ratesfx.com>

<http://www.rbi.org.in>

<http://www.sebi.gov.in>

<http://www.springerlink.com>

<http://www.ssrn.com/http://databank.worldbank.org/data/databases.aspx>