

DAFTAR PUSTAKA

- Ahmadi, M, M Janani, and A Aqha-mohammadi. 2013. "The Effect of Trading Halt Time on Returns, Trading Volume and the Process of Discovering Stock Price in the Tehran Stock Exchange." *International Research Journal of Applied and Basic Sciences* 7 (13): 1051–59.
- Bajo, Emanuelle. 2010. "The Information Content Of Abnormal Trading Volume." *Journal Of Business Finance And Accounting* 37: 950-978
- Bildik, Recep. 2004. "The Effects of Trading Halts and the Advantage of Institutional Investors : Evidence from the Istanbul Stock Exchange." *Exchange Organizational Behavior Teaching Journal*.
- Christie, G.W., A.S. Corwin, and H.J., and Harris. 2002. "Nasdaq Trading Halts : The Impact of Market Mechanisms on Prices , Trading Activity , and Execution Costs." *Journal of Finance* 57: 1443–78.
- Engelen, Peter Jan, and Rezaul Kabir. 2006. "Empirical Evidence on the Role of Trading Suspensions in Disseminating New Information to the Capital Market." *Journal of Business Finance and Accounting* 33 (7–8): 1142–67.
- Fakhruddin, Hendy M. 2008. *Istilah Pasar Modal A-Z / Hendy M. Fakhruddin*. Jakarta: Elex Media Komputindo.
- Fatmawati , Sri dan Marwan Asri. 1999. "Pengaruh Stock Split Terhadap Likuiditas Saham Yang Diukur Dengan Besarnya Bid Ask Spread Di Bursa Efek Jakarta." *Jurnal Ekonomi Dan Bisnis Indonesia* 14: 93–110.
- French, Kenneth R., and Richard Roll. 1986. "Stock Return Variances: The Arrival of Information and the Reaction of Traders." *Journal of Financial Economics* 17 (1). North-Holland: 5–26.
- Frino, Alex, Steven Lecce, and Reuben Segara. 2011. "The Impact of Trading Halts on Liquidity and Price Volatility: Evidence from the Australian Stock Exchange." *Pacific Basin Finance Journal* 19 (3). Elsevier B.V.: 298–307.
- Ghozali, Imam. 2016. *Aplikasi Analisis Multivariate SPSS* 23. Edisi 8. Semarang: Badan Penerbit Universitas Diponegoro.
- Hauser, Shmuel, Haim Kedar-Levy, Batia Pilo, and Itzhak Shurki. 2006. "The Effect of Trading Halts on the Speed of Price Discovery." *Journal of Financial Services Research* 29 (1): 83–99.
- Jiang, Christine, Thomas McNish, and James Upson. 2009. "The Information Content of Trading Halts." *Journal of Financial Markets* 12 (4). Elsevier:

703–26.

Kim, Yong H., José Yagüe, and J. Jimmy Yang. 2008. “Relative Performance of Trading Halts and Price Limits: Evidence from the Spanish Stock Exchange.” *International Review of Economics and Finance* 17 (2): 197–215.

Leach, J., Madhavan, A. 1992. “Price Experimentation and Security Market Structure.” *Review of Financial Studies* 6: 375–404.

Lecce, Steven. 2007. “The Impact of Trading Halts on the Australian Equities Market Finance Honours Dissertation.”

MacKinlay, A. Craig. 1997. “Event Studies in Economics and Finance.” *Journal of Economic Literature* 35 (March): 13–39.

OICV-IOSCO. 2002. “Report on Trading Halts and Market Closures Report of the Technical Committee of the International Organization of Securities Commissions October 2002.” *Statistics*.

Schwert, William. 1989. “Why Does Stock Market Volatility Change Over Time ?” *Journal of Finance* 44 (5): 1115–53.

Tan, Ruth S K, and W Y Yeo. 2003. “Voluntary Trading Suspensions in Singapore.” *Applied Financial Economics* 13 (7). Routledge: 517–23.

Tandelilin, Eduardus. 2010. *Portofolio Dan Investasi: Teori Dan Aplikasi*. Edisi pertama. Yogyakarta: Kanisius.

UU NO. 43 Tahun 1995. *Presiden Republik Indonesia*. Indonesia.