

REFERENCES

- Alchian, AA and Allen, WR (1969), "Exchange and Production : Theory in Use", Wadsworth Publishing Company Inc.
- Amihud, Y. and Mendelson, H. (1987), "Trading Mechanisms and Stock Returns : An Empirical Investigation", *The Journal of Finance*, 3, 533 – 555
- Ariff, M. and Johnson, L.W. (1990), "Securities Market and Stock Pricing", Longman.
- Bhattacharya, U. and Spiegel, M., (1998), "Anatomy of a Market Failure : NYSE Trading Suspension (1974-1988)", *Journal of Business and Economic Statistics*, 16, 216-226.
- Fabozzi, F.J. and Ma, C.K. (1988), "The over-the-counter market and New York Stock Exchange trading halts", *Financial Review*, 23, 427 - 437.
- Fama, Eugene F. (1976), "The Foundation of Finance", *Basic Books Inc, New York*.
- Gerety, M.S. and Mulherin, J.H. (1992), "Trading Halts and Market Activity : An Analysis of Volume at the Open and the Close", *The Journal of Finance*, 5, 1765 - 1784.
- Goldman, M. B. and Sosin, H.B. (1979), "Information dissemination, market efficiency and the frequency of transactions", *Journal of Financial Economics*, 7, 29 - 61.
- Grossman, Sanford J., (1990), "Introduction to NBER Symposium on the October 1987 Crash", *Review of Financial Studies* 3, 1-3.
- Habibullah, M.S. and Baharumshah, A.Z. (1995), "Are the Main and Second Board on the KLSE Integrated ? Some Empirical Evidence", *Capital Market Review*, 2, 71 - 89.
- Hopewell, M.H. and Schwartz, A.L. (1978), "Temporary Trading Suspension in Individual NYSE Securities", *The Journal of Finance*, 5, 1355 - 1373.
- King, R., Pownall, G and Waymire, G. (1991), "Corporate disclosure and price discovery associated with NYSE temporary trading halts", *Contemporary Accounting Research*, 8, 509 - 531.
- Kryzanowski, L. (1979), "The Efficacy of Trading Suspensions : A Regulatory Action Designed to Prevent the Exploitation of Monopoly Information", *The Journal of Finance*, 5, 1187 - 1200.

- Lakonishok, J. and Lev, B. (1987), "Stock Splits and Stock Dividends : Why, Who and When", *The Journal of Finance*, 4, 913 - 932.
- Lee, C.M.C., Ready, M.J. and Seguin, P.J. (1994), "Volume, Volatility and New York Stock Exchange Trading Halts", *The Journal of Finance*, 1, 183 - 214.
- Miller, Merton H., (1990), "Volatility, episodic volatility and coordinated circuit-breakers", *University of Chicago*.
- Schwartz, A.L. Jr. (1982), "The Adjustment of Individual Stock Prices During Periods of Unusual Disequilibria", *Financial Review*, 17, 228 - 239.
- Sharpe, W.F., Alexander, G.J. and Bailey, J.V. (1995), *Investments*, 5th ed., Prentice Hall.
- Yoo, K.S. (1993), "Analysis of Stockbrokers' Share Recommendations", MBA Research Paper.
- Zikmund, W.G. (1994), *Business Research Methods*, 4th ed., The Dryden Press.
- Thomson Information, *Corporate Handbook*, KLSE Main Board and Second Board, 1993,94,95,96,97.