

## DAFTAR PUSTAKA

- Adinata, Y.M. 2006. *Dampak Pengumuman Bond Rating Terhadap Return Saham Pada Perusahaan yang Terdaftar di Bursa Efek Jakarta Tahun 2003-2006*. Skripsi, Universitas Islam Indonesia. Yogyakarta.
- Astuti, Sri dan Januar Eko Prasetyo. 2002. "*Dampak Pengumuman Bond Rating terhadap Harga Saham Perusahaan di Bursa Efek Jakarta*" dalam *Jurnal Wahana* Vol. 5, No. 2, Agustus 2002, hal. 123-134.
- Goh, J.C. and Louis H.E. 1993. "*Is a Bond Rating Downgrade Bad News, Good News, or No News for Stockholders?*" *The Journal of Finance*, Vol. XLVIII, No. 5, December 1993.
- Hand, R.M, R.W. Holthousen and R.W. Lefwitch. 1992. "*The Effect of Bond Rating Agency Announcements on Bond and Stock Prices*" dalam *The Journal of Finance*. Vol. XLVII, No. 2, Juni.
- Harianto, Farid dan Siswanto Sudomo. 1998. *Perangkat dan Analisis Investasi di Pasar Modal Indonesia*. Jakarta: PT Bursa Efek Jakarta.
- Jogiyanto, H. 2000. *Teori Portofolio dan Analisis Investasi*. Yogyakarta: BPFE.
- Jorion, Philippe dan Gaiyan Zhang. 2006. "*Information Effects of Bond Rating Changes: The Role of the Rating Prior to the Announcement*". California: Paul Merage School of Business.
- Kamstra, M., Peter Kennedy dan Teck-Kin Suan. 2005. "*Combining Bond Rating Forecasts Using Logit*". *Journal of Economic and Finance*, Vol. 3.
- Palumbo, G., Richard, S., Mark Z. 2006. "*Factors Affecting A Municipality's Bond Rating: An Empirical Study*". *Journal of Business and Economics Research*, November 2008, Vol. 4, Number 11.

Perry, L.G., Timothy P.C., Glenn V.H. 1985. *"Industry Classification, Ordinal Data, and Bond – Rating Decision Models"*. Journals Decision Sciences: Wiley Inter Science.

Setiadi, A. 1996. *Obligasi Dalam Perspektif Hukum Indonesia*. Bandung: PT. Citra Aditya Bakti.

Sinclair, T.J. 2003. *"Global Monitor, Bond Rating Agencies"*. New Political Economi, Vol. 8, No. 1, 2003.

Triyono dan Jogiyanto H. M. 2000. *"Hubungan Informasi Arus Kas, Komponen Arus Kas dan Laba Akuntansi dengan Harga atau Return Saham"* dalam *Jurnal Riset Akuntansi Indonesia*. IAI Kompatermen Akuntan Pendidik.

Godam. 2008. *Definisi/Pengertian Obligasi-Investasi Keuangan*. <http://organisasi.org>.

Weiss, Debra Cassens. 2008. *"Bond Rating Firms, Criticized in Subprime Crisis, Near Deal on Reform"*. ABA Journal Law News Now.

[www.idx.co.id](http://www.idx.co.id)

Yulianti, Leni. 2008. *Obligasi*. WordPress.com.