

CAPITAL MARKETS REVIEW

Editorial Committee :

Mohd Salleh Majid

Kok Kim Lian

Mansor Md Isa

Fauzias Mat Nor

Obiyathulla Ismath Bacha

Que Gek Kim

Abdullah Naib

Contents :

- Auditor Switch Decision of Malaysian Listed Firms: Test of Determinants and Wealth Effect..... 1 - 23
*Huson Joher, M.Ali, Annuar M.N. M. Ariff
Shamsher M.*
- Financial Integration and Diversification Among Asean Equity Markets: A Malaysian Perspective..... 25 - 40
Mansor H.Ibrahim
- The Relationship Between Stock Price and Trading Volume: Evidence from Malaysia..... 41 - 61
*Ruhani Ali
Ahmadu Umaru Sanda*
- Forecasting Sectoral Indices in The Kuala Lumpur Stock Exchange..... 63 - 88
*Goh Kim Leng
Gui Hui Keng*
- An Empirical Analysis of Bank Stock Volatility and Trading Volume: Malaysian Evidence..... 89 - 107
Dr Wan Mansor Wan Mahmood
- Regulatory Intervention as an explanation For The Initial Public Offer Premiums of Firms Listed on The main and Second Board of The Kuala Lumpur Stock Exchange..... 109 - 122
*Shamsher Mohamad
Annuar Md Nasir*
- Seasonal Anomalies of Stocks on The Kuala Lumpur Stock Exchange Second Board..... 123 - 145
*Foo May Wand
Kok Kim Lian*

Published by:



KLSE AND RIIAM



CAPITAL MARKETS REVIEW

Editorial Committee:

Mohd Salleh Majid
 Kok Kim Lian
 Mansor Md Isa
 Fauzias Md Nor
 Obiyathulla Ismath Bacha
 Qua Gek Kim
 Abdullah Naib

Contents:

Auditor Switch Decision of Malaysian Listed Firms: Test of Determinants and Wealth Effect	1-23
<i>Huson Joher, M. Ali, Annuar M.N. M. Ariff Shamsher M.</i>	
Financial Integration and Diversification Among Asean Equity Markets: A Malaysian Perspective.....	25-40
<i>Mansor H. Ibrahim</i>	
The Relationship Between Stock Price and Trading Volume: Evidence From Malaysia.....	41-61
<i>Ruhani Ali Ahmadu Umaru Sanda</i>	
Forecasting Sectoral Indices in The Kuala Lumpur Stock Exchange.....	63-88
<i>Goh Kim Leng Gui Hui Keng</i>	
An Empirical Analysis of Bank Stock Volatility and Trading Volume: Malaysian Evidence.....	89-107
<i>Dr Wan Mansor Wan Mahmood</i>	
Regulatory Intervention as an explanation For The Initial Public Offer Premiums of Firms Listed on The main and Second Board of The Kuala Lumpur Stock Exchange.....	109-122
<i>Shamsher Mohamad Annuar Md Nasir</i>	
Seasonal Anomalies of Stocks on The Kuala Lumpur Stock Exchange Second Board.....	123-145
<i>Foo May Wand Kok Kim Lian</i>	

All rights reserved. No part of this publication may be reproduced or transmitted or published in any form or by any means whatsoever, without permission.

The Capital Market Review is published twice a year by Kuala Lumpur Stock Exchange and Research Institute of Investments Analysts Malaysia. Views expressed by contributors are entirely their own and do not in any way reflect those of KLSE and RIIAM. Whilst every reasonable care is taken to ensure the accuracy of matter printed, no responsibility can be accepted thereof.