SPECIAL ISSUE

Contents:

Daily Returns Seasonality and Impact of Stock Index Futures: Evidence From The Kuala Lumpur Stock Exchange ........................................................ 1-22

Azhik Mohamad
Obiyathulla Ismath Bacha
Mansor Ibrahim

Dynamic Financial Linkages of Japan and Asean Economies: An Application of Real Interest Parity ............................................................ 23-40

Chan Tze How
Khong Wye Leong Roy
Zubaidi Mohd. Said

Speculative Influences In the Stock Market: A Case Study of Kuala Lumpur Stock Exchange ................................................................. 41-63

Fatimah Wati Ibrahim
Rahana Ab Rahman


Hook Ann Lee
Kion-Ping Lim
M. Azali

The Effect of Term Spreads On Malaysian Commercial Bank Activity ................................................................. 81-115

Rasidah Mohd. Said

Published by:
KLSE AND RIIAM

VOL. 11 NOS. 1 & 2, 2003
CAPITAL MARKETS REVIEW

Editorial Committee:
Kok Kim Lian
Mansor Md Isa
Fauzias Mat Nor
Obiyathulla Ismath Bacha
Abdullah Naib
Zaha Rina Zahari

SPECIAL ISSUE

Contents:

Daily Returns Seasonality and Impact of Stock Index Futures: Evidence From The Kuala Lumpur Stock Exchange ........................................... 1-22
Azhar Mohamad
Obiyathulla Ismath Bacha
Mansor Ibrahim

Dynamic Financial Linkages of Japan And Asean Economies: An Application of Real Interest Parity ......................................................... 23-40
Chan Tze Haw
Khong Wye Leong Roy
Zubaidi Baharumshah

Speculative Influences In the Stock Market: A Case Study of Kuala Lumpur Stock Exchange ................................................................. 41-63
Fatimah Wati Ibrahim
Rahana Abd Rahman

Hock-Ann Lee
Kian-Ping Lim
M.Azali

The Effect of Term Spreads On Malaysian Commercial Bank Activity ........................................................................................................ 81-115
Rasidah Mohd. Said

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 Markets Review is published twice a year by Kuala Lumpur Stock Exchange and Research Institute of Investment 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.