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:

Khong Wye Leong Roy Zubaidi Baharumshah

Speculative Influences In the Stock Market:
A Case Study of Kuala Lumpur Stock
Exchange

Fatimah Wati Ibrahim Rahana Abd Rahman

Kian-Ping Lim M Azali



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
Dynamic Financial Linkages of Japan And Asean Economies: An Application of Real Interest Parity
Speculative Influences In the Stock Market: A Case Study of Kuala Lumpur Stock Exchange
Testing PPP Hypothesis In Major Asean Economies: Does Data Generating Process Matter?
The Effect of Term Spreads On Malaysian Commercial Bank Activity81-115 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.