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**SEASONALITY IN STOCK RETURNS :-  
THE MALAYSIAN PHENOMENON FROM 1976 TO 1996 :-  
IN COMPARISON WITH SELECTED INTERNATIONAL  
STOCK MARKETS.**

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## **TABLE OF CONTENT**

<b>Acknowledgment .....</b>	<b>ii</b>
-----------------------------	-----------

<b>Table Of Contents.....</b>	<b>iii</b>
-------------------------------	------------

### **CHAPTER 1 : INTRODUCTION**

<b>1.1 Stock Market Anomalies : An Overview.....</b>	<b>2</b>
--	----------

#### **1.2 The Importance Of An Efficient Stock Market In Capital Resources**

<b>Allocations Within The Economy.....</b>	<b>5</b>
--	----------

#### **1.3 Problem Statement : Implications Of Seasonality On Market**

<b>Efficiency Of KLSE.....</b>	<b>7</b>
--------------------------------	----------

### **CHAPTER 2 : LITERATURE REVIEWS**

#### **2.1 Empirical Evidences On Monday Effects Or Week End Effects Or**

<b>Day-Of-The-Week Effects.....</b>	<b>9</b>
-------------------------------------	----------

#### **2.2 Empirical Evidences On January Effects Or Year End Effects Or**

<b>Month-Of-The-Year Effects.....</b>	<b>14</b>
---------------------------------------	-----------

**CHAPTER 3 : RESEARCH METHODOLOGY**

<b>3.1 Objective and Scope Of Study.....</b>	<b>20</b>
<b>3.2 Sources Of Data and Data Selection.....</b>	<b>21</b>
<b>3.3 Limitations And Assumptions.....</b>	<b>23</b>
<b>3.4 Computations For Daily And Monthly Stock Returns.....</b>	<b>23</b>
<b>3.5 Parametric Tests Hypothesis.....</b>	<b>24</b>
<b>3.5.1 Independent Samples T-Tests.....</b>	<b>24</b>
<b>3.5.2 Oneway Analysis Of Variances.....</b>	<b>25</b>
<b>3.5.3 Bartlett’s Test For Homogeneity Of Variances.....</b>	<b>27</b>
<b>3.5.4 Tukey’s HSD Test.....</b>	<b>27</b>
<b>3.6 Non Parametric Test Hypothesis : The Several Independent Samples</b>	
<b>H-Tests Of Kruskal Wallis.....</b>	<b>29</b>

**CHAPTER 4 : EMPIRICAL FINDINGS FOR MONDAY EFFECTS**

**4.1 Patterns In KLSE’s Monday Effect For The Whole Period Under Review (1976-1996)..... 31**

**4.2 Patterns in Major International Bourse’s Monday Effect For The Whole Period Under Review (1976-1996)..... 36**

**4.3 Evolution Of Monday Effect Over Ten-Year Sub-Period Analysis ..... 39**

**4.3.1 Monday effect For Ten-Year Sub-Period From 1977-1986..... 39**

**4.3.2 Monday effect For Ten-Year Sub-Period From 1987-1996..... 42**

**4.3.3 Summary For The Ten-Year Sub-Period Analysis For Monday Effect..... 45**

**4.4 Evolution Of Monday Effect Over Five-Year Sub-Period Analysis..... 48**

**4.4.1 Monday Effect For Five-Year Sub-Period From 1977-81..... 48**

**4.4.2 Monday Effect For 5 Year Sub-Period From 1982-86..... 54**

**4.4.3 Monday Effect For 5 Year Sub-Period From 1987-91..... 56**

**4.4.4 Monday Effect For 5 Year Sub-Period From 1992-96..... 58**

**4.4.5 Summary For Five-Year Sub-Periods Analysis..... 61**

**CHAPTER 5 : EMPIRICAL FINDINGS FOR JANUARY EFFECTS**

**5.1 Patterns In January Effect For The Whole Period Under**

**Review From 1976-1996..... 63**

**5.2 Evolution Of January Effect Over Ten-Year Sub-Period Analysis..... 67**

**5.2.1 January Effects For Ten-Year Sub-Period 1977-1986..... 67**

**5.2.2 January Effects For Ten-Year Sub-Period 1987-1996..... 70**

**5.2.3 Overall Findings For Ten-Year Sub-Period Analysis..... 70**

**CHAPTER 6 : CONCLUSIONS AND DISCUSSIONS**

**6.0 Summary And Conclusions..... 74**

**BIBLIOGRAPHY..... 76**