



**THE RELATIONSHIP BETWEEN STOCK MARKET  
VOLATILITY AND MACROECONOMICS VOLATILITY IN  
MALAYSIA**

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**JOHOR.**

**21th JUNE 2015**

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**DECLARATION OF ORIGINAL WORK**



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**JOHOR**

**“DECLARATION OF ORIGINAL WORK”**

Mohammad Izzat Bin Azahar

(910313-05-5049)

Hereby, declare that,

- This work has not previously been accepted in substance for any degree, locally or overseas and is not being concurrently submitted for this degree or any other degrees.
- This project paper is the result of my independent work and investigation, except where otherwise stated.
- All verbatim extracts have been distinguished by quotation marks and sources of my information have been specifically acknowledged

**Signature:**\_\_\_\_\_

**Date: 21th JUNE 2015**

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**LETTER OF SUBMISSION**

21th JUNE 2015

Nur Saliza Binti Abu Bakar.  
Department of Finance  
School of Business and Management  
UITM Johor, Segamat, Johor  
Box 527, 85000 Segamat  
Johor, Malaysia.

Dear Sir,

**SUBMISSION OF PROJECT PAPER**

Attached is the project paper titled **“The Relationship Between Stock Market Volatility And Macroeconomics Volatility In Malaysia”** to fulfill the requirement as needed by the Faculty of Business Management, Universiti Teknologi MARA.

Thank you.

Yours sincerely

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2012323515  
Bachelor of Business Administration (Hons) Finance

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**Submitted in Partial Fulfillment  
of the Requirement for the  
Bachelor of Business Administration  
(Hons) Finance**

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UNIVERSITI TEKNOLOGI MARA,  
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## **ABSTRACT**

Stock market is an indicator of an economy financial health. It indicates the mood of investors in a country. As such, stock market development is an important ingredient for growth. The study is considers macroeconomic variables as Gross Domestic Product (GDP), inflation, exchange rate, interest rate and money supply. Macroeconomic variables play a vital role in the economic performance of any country. The changes or volatility of macroeconomics will affects the volatility of stock market in Malaysia. Every year and every country faced that change of macroeconomics in their country.

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