DETERMINANT OF STOCK MARKET RETURN IN MALAYSIA

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CHAPTER 1: INTRODUCTION

CHAPTER 2: LITERATURE REVIEW

CHAPTER 3: DATA AND METHODOLOGY

CHAPTER 4: RESEARCH FINDINGS

ABSTRACT

This study aims to investigate the determinant of Stock Market Return in Malaysia using a time series data with is from year 2002 – 2015 with is use quarterly date by month. The method of this study analysis used Granger Causality Test and Johansen Co-Integration Test. The study analyse the Stock Market Return for investor in Malaysia Stock Market. The result show also there is a relationship between the variable towards the KLCI with is Stock Return in term of profit towards investor.