THE DETERMINANTS OF MALAYSIAN FINANCIAL STOCK MARKET RETURN

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ABSTRACT

Purpose of this study to examine the determinants Malaysian financial stock market return. The independent variables that have been used are daily volume of KLCI, interest rates and exchange rates while the dependent variable is the financial stock market return. The scope of the study is in Malaysia. Sample that will be used is 1 years which is years 2013 by using daily data. The method that will be used for the study is ordinary least square regression to examine the significance of the independent variables.. It is expected that volume of KLCI and interest rates will have no effects towards Malaysian financial stock market return KLSE while exchange rate will give an effect towards Malaysian financial stock market return.

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CHAPTER 1

INTRODUCTION

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The factors that influence the stock market return has been revealed in previous studies. Examples of research is a study done by Rutten(2012), Borges(2009) and others. This research aims to find the significant The factors that influence Malaysian financial stock market return.

Chapter 1 will give an overview of the research which has been conducted. In this chapter also it will also discussing and explains about the background of the study, problem statement, the research question and research objectives and also the significance of the study. In order to get better understanding about the introduction it will provides the scope of the study and the definition of terms as well.