



**A STUDY ON MACROECONOMICS FACTORS AFFECTING STOCK MARKET
PERFORMANCES IN MALAYSIA: EVIDENCE FROM BURSA MALAYSIA FTSE KLCI**

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ABSTRACT

The objectives in this research are to identify the relationship between inflation rate, money supply, interest rate and exchange rate towards the stock market performance in Malaysia. Further, this study is about to identify which macroeconomic variables that affect the stock market performance in Malaysia. This study used Single Linear Regression and Multiple Linear Regression model to identify the relationship between dependent and independent variables. This research data is collected from Wall Street Journal and Thomson Reuters Datastream. This study used monthly basis data from May 2010 to May 2019. The results in this research show that inflation rate and exchange rate have significant relationship towards stock market performance in Malaysia. Next, the study found that money supply has positive significant relationship with stock market performance in Malaysia. Lastly, interest rate has negative significant relationship on stock market performance in Malaysia.

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