

THE EFFECT OF EXCHANGE RATE MOVEMENT ON EXPORT
EARNINGS OF PALM OIL PRODUCTS: CASE IN MALAYSIA

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Submitted in Partial of the Requirement for the
Bachelor of Business Administration with Honours (Finance)

FACULTY OF BUSINESS MANAGEMENT

UNIVERSITI TEKNOLOGI MARA

SABAH

JANUARY 2016

ACKNOWLEDGEMENTS

I would like to thank my supervisor Dr. Rozita@Uji binti Mohammad for her valuable advice and continuing assistance during the whole period of the thesis writing. In addition, I would like to express my gratitude to Madam Flicia Remin for helpful comments. Last but not least, my sincere thanks to my family and friends for their support and belief in me.

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ABSTRACT

The study examines the effect of exchange rate movement on Malaysia's export earnings of palm oil products. The data used in monthly basis of time series which is from January 2008 to September 2015. The study applies the EGARCH model to measure the movement of exchange rate. As the conclusion, there is significant positive impact between exchange rate movements on export earnings of palm oil products.