

ANALYSIS OF TRADE VOLUME, DIVIDEND PER SHARE AND PRICE
EARNINGS RATIO TOWARDS STOCK PRICE FLUCTUATION: THE CASE OF
MALAYSIA STOCK EXCHANGE (BURSA MALAYSIA)

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Nothing is impossible, the word itself says “I’m possible” – Audrey Hepburn.

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ABSTRACT

This paper focuses on examines the impact of trade volume, dividend per share and price earnings ratio on stock price in order to forecast it. In this research, multiple regression model is used to determined whether the variables such as trade volume (TD), dividend per share (DPS) and price to earnings ratio (P/E ratio) will affect the stock price fluctuation (SPF) using secondary data from 5 different sectors in Bursa Malaysia. General result shows that individually, trade volume, dividend per share and price earnings ratio did have an impact on the stock price fluctuation.

Keyword: stock price fluctuation, trade volume, dividend per share, price earnings ratio