



**THE IMPACT OF MACROECONOMIC VARIABLES
TOWARDS STOCK MARKET IN MALAYSIA**

**ATIQAHA AISYAH BINTI AMRIN
2016403814**

**BACHELOR OF BUSINESS ADMINISTRATION
(HONS) FINANCE
FACULTY OF BUSINESS MANAGEMENT
UNIVERSITI TEKNOLOGI MARA
MELAKA**

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AUTHOR'S DECLARATION

I declare that the work in this final year project paper was carried out in accordance with the regulations of Universiti Teknologi MARA (UiTM). It is original and the result of my own work, unless otherwise indicated or acknowledge as referenced work. This thesis has not been submitted to any other academic institution or non-academic institution for any degree or qualification.

Thus, I acknowledge that I have been supplied with the Academic Rules and Regulations for Undergraduate, UiTM, regulating the conduct of my study and research.

Name of Student : Atiqah Aisyah Binti Amrin

Student I.D. No. : 2016403814

Programme : Bachelor of Business and Administration (Hons) Finance

Faculty : Business and Management

Thesis : The Impact of Macroeconomic Variables towards Stock
Market in Malaysia

Signature of Student :

Date :

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ABSTRACT

The changes in stock market in Malaysia have attracted researcher attention and believe to be the most studied construct in finance. Stock market is one of the variable of the economy stability. Therefore, the objectives in this study researcher try to determine the relationship of macroeconomic variables on stock market in Malaysia and to investigate the impact of macroeconomic variables (inflation rate, money supply and export volume) on stock market in Malaysia by using quarterly data over the period of 2010-2019. To achieve objective, descriptive analysis, correlation analysis and multiple regression analysis are used.

This paper provides empirical evidence on the current practices and stock market in the quarterly reports of the Malaysian economy. This evidence would help in understanding and determining variables that influence the stock market in Malaysia.

This paper contributes by extending the limited stock market research in Malaysia. Furthermore, the paper has tested more determinants, deemed to influence stock market compared to prior Malaysian studies. In addition, the paper used a larger sample size compared to previous Malaysian literature.

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