

## DECLARATION OF ORIGINAL PAPER



**BACHELOR OF BUSINESS ADMINISTRATION  
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- This work has not previously been accepted in substance for any degree, locally or overseas, and is not being concurrently submitted for this degree or any other degrees.
- The project paper is the result of our independent work and investigation, except where otherwise stated.
- All verbatim extracts have been distinguished by quotation marks and sources of my information have been specifically acknowledged.

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## ABSTRACT

This research paper examines the factors that affecting the selective variables on the Malaysian stock market performance from 1988 to 2017. As for the 30 yearly data observations, this research applied time series analysis method with Ordinary Least Square (OLS) to determine the influence of selective variables towards stock market performance. The result indicates GDP shows the negatively insignificant relationship and money supply shows the positively insignificant relationship toward stock market performance. However, inflation shows positively significant result at 1% significant level, while exchange rate shows the negatively significant result at 1% significant level towards Malaysia stock market performance.

**Keywords:** Stock market performance; Kuala Lumpur Composite Index; GDP; Money Supply; Inflation; Exchange rate; Macroeconomic variables