

UNIVERSITI TEKNOLOGI MARA

**DETERMINANTS OF STOCK MARKET
PERFORMANCE IN SINGAPORE**

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Final Year Project Paper submitted in fulfillment
of the requirements for the degree of
**Bachelor of Business Administration
(Finance)**

Faculty of Business and Management

June 2018

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. It is original and is the results of my own work, unless otherwise indicated or acknowledged as referenced work. This thesis has not been submitted to any other academic institution or non-academic institution for any degree or qualification.

I, hereby, acknowledge that I have been supplied with the Academic Rules and Regulations for Undergraduate, Universiti Teknologi MARA, regulating the conduct of my study and research.


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ABSTRACT

Stock market is one of significant to a market economy as it provides source of income to companies, an ownerships and future gains to the investors. The research is made to study the determinants of stock market performance in Singapore. Time series data is used to run the investigation from January 2011 until December 2017 which is on monthly basis. The tests included in this study are descriptive analysis, normality test, correlation test, unit root test and multiple regressions. Next, the determinants that listed in this study are consist of inflation rate, exchange rate, money supply, gold price and crude oil price. The findings is significant associated between the exchange rate. However, there are insignificant relationships for crude oil price, gold price, inflation rate and money supply with Singaporean stock market performance.

ACKNOWLEDGEMENT

Firstly, I wish to thank God for giving me the opportunity to embark on my Degree and for completing this long and challenging journey successfully. My gratitude and thanks go to my advisor Miss Nadia Nurul Najwa Binti Mohmad Hassan. Her guidance and direction help the progression and smoothness of the research. Special thanks to my friends for helping me with this project.

Finally, I would like to express special thanks to my parents and relatives have been giving their love and support towards the whole period of conducting this research project. Alhamdulillah.

TABLE OF CONTENTS

	Page
AUTHOR'S DECLARATION	ii
ABSTRACT	iii
ACKNOWLEDGEMENT	iv
LIST OF TABLES	vii
LIST OF FIGURES	viii
CHAPTER ONE INTRODUCTION	1
1.1 Introduction	1
1.2 Research Background	1
1.3 Problem Statement	3
1.4 Research Questions	4
1.5 Research Objectives	5
1.6 Significance of the Study	6
1.7 Scope of the Study	8
1.8 Limitation of the Study	9
1.9 Definition of Key Terms	10
1.10 Summary	11
CHAPTER TWO LITERATURE REVIEW	12
2.1 Introduction	12
2.2 Stock Market	12
2.3 Crude Oil Price	14
2.4 Exchange Rate	15
2.5 Gold Price	16
2.6 Inflation Rate	17
2.7 Money Supply	19
2.8 Theoretical/ Research Framework	20
2.9 Summary	21