UNIVERSITI TEKNOLOGI MARA

BACHELOR OF BUSINESS ADMINISTRATION (HONS.)

BUSINESS ECONOMICS

THE EFFECR AND RELATIONSHIP BETWEEN OIL PRICE TOWARDS STOCK MARKET RETURN IN MALAYSIA.

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June 2018

DECLARATION OF ORIGINAL WORK

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I, Azlizan Syah Bin Sait, I/C Number 920306-12-6063

Hereby, declare that:

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.

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All verbatim extracts have been distinguished by quotation marks and sources of my information have been specifically acknowledged.

Signature: Azlizan syah bin sait Date: July 4, 2018

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ABSTRACT

This paper identifies the effect and relationship between oil price and macroeconomic towards the stock market return in Malaysia. In this study, the dependent variable is stock market return. Stock market volatility can be defined as a non-constant movement on stock market. This study used time series data between 1986 to 2017 and used Malaysia as a subject. All the dependent variables in this study is vital towards stock market return. The result revealed that stock market has no significant relationship with the independent variables.