



DETERMINANTS OF MALAYSIAN GOVERNMENT

BOND YIELD

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DECLARATION OF ORIGINAL WORK



**BACHELOR OF BUSINESS ADMINISTRATION WITH HONOURS
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“DECLARATION OF ORIGINAL WORK”**

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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.
- This project-paper is the result of my 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 paper was conducted to identify the determinant of Malaysian government bond yield. Time series data from 2007Q1 to 2017Q4 were used for this research. The dependent variable is Malaysian Government bond yield. Meanwhile, the independent variables are real effective exchange rate, real GDP growth rate and government debt. OLS method was employed to identify relationship between dependent and independent variable. The findings of this research are real effective exchange rate and real GDP growth rate are significant to Malaysian Government Bond Yield, while, government debt is not significant to Malaysian government bond yield.

Keywords: Malaysian government bond yield, real GDP growth rate, real effective exchange rate and government debt