



UNIVERSITI TEKNOLOGI MARA

**FACTORS AFFECTING PERFORMANCE OF
MALAYSIA STOCK MARKET**

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of the requirements for the degree of
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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. 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

The Malaysia stock market which is FBM KLCI, it comprises of 30 big companies stock price from different industries representing the stock index of Malaysia. This paper analyses the relationship between the KLCI and three independent variables, which is oil price, exchange rate and DJIA. The data collected is from website investing.com from the year 2007 until 2017. Using the series data, findings show that there is no significant relationship between KLCI and oil price and exchange rate. But there is a positive significant relationship between KLCI and DJIA. However, correlation matrix shows that all variables tested has strong relations to KLCI. This paper aims to prove that U.S stock markets and other variables have influence the Malaysian stock market.

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