UNIVERSITI TEKNOLOGI MARA

FACTOR THAT INFLUENCE STOCK MARKET PERFORMANCE: EVIDENCE FROM MAJOR STOCK MARKET OF SOUTHEAST ASEAN COUNTRIES

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Thesis submitted in fulfillment of the requirements for the degree of
Bachelor of Business Administration (Hons) (Finance)

Faculty of Business and Management

July 2017

I declare that the work in this 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 Universiti Teknologi MARA, regulating the conduct of my study and research.

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LETTER OF SUBMISSION

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Dear Sir,

SUBMISSION OF PROJECT PAPER

Attached is the project paper with titled **"Factor that Influence Stock Market Performance: Evidence from Major Stock Exchange of Southeast ASEAN Country"** to fulfil the requirement as needed by Faculty of Business Management, Universiti Teknologi MARA.

Thank You.

Yours sincerely,

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ABSTRACT

This study is conduct to investigate the factors that influence stock market performance in Southeast ASEAN countries. The price of stock are always fluctuate during period of time due to the changes in selected macroeconomic variables. So this study is conduct in order to investigate which macroeconomic variables will affect the stock price movement. It is also recommend to all financial and banking sector as well as investors that they should pay more attention to the macroeconomic variables especially to take advantage for their investment decisions. The theoretical framework for this study have been made and provided the followed by the application of the statistic or econometric method and analysis of the elements of stock market index in Southeast ASEAN countries. The sample that will be using in this research is 5 major stock exchange in Southeast ASEAN countries which are Malaysia Stock Exchange (MYX), Singapore Stock Exchange (SGX), Stock Exchange of Thailand (SET), Indonesia Stock Exchange (IDX) and Vietnam Stock Exchange (VNX). The analysis is observed in the range of 12 years start from 2004 to 2015 with the total observation of 60 observations. All the analysis will conduct by using E-views to analysis the data collected and provide result on the relationship between factors that affect and the performance of stock market in Southeast ASEAN countries.

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