



TECHNICAL TRADING RULES :  
BUY - SELL IN STOCK MARKET WILL REFLECT THE RETURN

DEWIRA BINTI. MOHD ZAINI  
2012727111

BACHELOR OF BUSINESS ADMINISTRATION  
WITH HONOURS (FINANCE)  
FACULTY OF BUSINESS MANAGEMENT  
UNIVERSITI TEKNOLOGI MARA  
KOTA KINABALU, SABAH

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## **ABSTRACT**

This study is to examine and determine whether there is a relationship between buy volume and selling volume as the indicator of dependent variables towards the return on investment as the independent variable. This research paper will focus more on the Malaysian market; Kuala Lumpur Composite Index data from 2<sup>nd</sup> January 2013 to 31<sup>st</sup> December 2013. The Technical Trading Rules (TTR) is one of the concepts applied in this paper where to analyze if trading days; 5 days, 10 days and 15 days can generate return while doing the trading activities. After computing the data by using time series data analysis, it shows that 5 days of trading can generate return and there is a significant relation between the trade volume and the return.

Keywords: Technical Trading Rules; Trade volume; Return on investment; Malaysia market (Kuala Lumpur Composite Index, KLCI).