THE EFFECTS OF REAL ECONOMIC VARIABLES TOWARDS PROPERTIES COMPANIES STOCK PRICE IN MAIN BOARD

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ABSTRACT

This study focuses on the effects of the real economics variables towards Properties Companies Stock Price Main Board in Malaysia over the period 1991 to 2006. The main objective of this study is to investigate the effect of real economic variables towards Properties Companies Stock Price in Main Board. There are 3 sub objectives of this study. The first sub objective is to investigate the effects of money supply towards Properties Companies Stock Price in Main Board. The second sub objective is to investigate the effects of Gross Domestic Product (GDP) towards Properties Companies in Main Board. The last sub objective is to investigate the effects of Industrial Production towards properties companies in Main Board.

In this study, we indicate how does the effect of real economic variables which are money supply, Gross Domestic Product (GDP) and Industrial Production give impact towards Properties Companies stock price. The sample data are the 30 of Properties Companies that has been listed in Bursa Malaysia Main Board for the period 1991 to 2006. The data will be analyzed in the time-series of quarterly data from 1991 until 2006. The method use in this study is Multiple Linear Regression model. This statistical test conducted by SPSS to examine the significant. It has concluded that there is an effect of money supply, industrial production and Gross Domestic Product (GDP) towards property stock price. This study also can be use by the investors as their guideline to know the effect of real economic variables towards Properties Companies Stock price.