



**“MACROECONOMIC RISK INFLUENCES ON
PROPERTY STOCK MARKET IN MALAYSIA”**

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ABSTRACT

This research is being done in order to identify the relationship between Kuala Lumpur Properties Stock Index and the macroeconomic variables such as Gross Domestic Product, Consumer Price Index, Money supply, Exchange Rate, Industrial Production Growth and Base lending Rate. I have observed the quaterly time-series data from 2004 to 2013. About 287 data had been collected to ensure that this reseach will be successful. There are various methods that have been applied in this research which are unit root test, the stationary test and regression test. These will be done by using the e-view software. The stationary test is set up at the velue of 0.5%. The Results indicates that there are co integration between these macroeconomic factors and the Kuala Lumpur Properties Stock Index. As we can see, this research sees that there are significant impact between the dependent variable which is the Kuala Lumpur Properties Stock Index and the macroeconomic variables.

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