



**THE RELATIONSHIP BETWEEN INVESTOR SENTIMENT AND STOCK  
RETURNS: EVIDENCE FROM THE MALYSIAN INDUSTRIAL PRODUCT  
SECTOR**

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## **ABSTRACT**

The main objective of this study is to assess the relationship between investor sentiments with trading volume as the sentiment proxy toward stock return of industrial product sector in Malaysia. Investor Sentiment is one of the important measures for investor in the determination of returns of their investment. This study analyze the objective using the time frame of 7 years from 2009 to 2015 where this is the event of the recovery after the world financial crisis that occur in 2007 to 2008. A descriptive survey design using quantitative research with data collected from the secondary sources was applied in this study. The most significant factor that affecting the stock return of industrial product sector companies in Malaysia is the market capitalization. This study recommends future researcher to study the impact on Bursa Malaysia or other emerging market. Another suggestion is to focus on another sector for comparison purpose.