## UNIVERSITI TEKNOLOGI MARA

# THE IMPACT OF MARKET RATIO ANALYSIS ON STOCK RETURN OF BANKING SECTOR IN MALAYSIA

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#### **ABSTRACT**

The lack of management data and not knowing what level of park quality local authorities are trying to deliver is becoming a growing concern This research aim is to study The Impact of Market Ratio Analysis on Stock Return of Banking Sector in Malaysia. It specifically studies on Commercial Bank based in Malaysia and the period from 2009 to 201. This research is based on data obtained from DataStream (Thomson Route), annual report from each bank. Stock Return of Commercial Bank as Dependent variable and Earning per share (EPS), Dividend per Share (DPS) and Return on Equity (ROE) as Independent variable. The results of this study find out EPS has significant and negative relationship on stock return, DPS has significant and positive relationship on stock return and lastly ROE has significant and negative relationship on stock return.

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