**UNIVERSITI TEKNOLOGI MARA**

# DETERMINANTS OF STOCK RETURN IN MALAYSIA

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# ABSTRACT

The factors that affecting the stock return have become the famous topic among the researchers. This study aim to determine the effect of PE ratio, dividend yield and market-to-book ratio towards the stock return. The data used in this research is secondary data which are financial report and share price year 2012-2018. The sample of companies used is 45 selected companies from top 100 companies listed in Bursa Malaysia based on market capitalization. Panel regression analysis method is used for data analysis. The results of this study indicate that PE ratio, dividend yield and market-to-book ratio have positive insignificant effect toward the stock returns.