



**THE EFFECT OF PERFORMANCE EVALUATION MARKET RATIOS ON
THE STOCK RETURN: EVIDENCE FROM CONTRUCTION LISTED
COMPANIES IN BURSA MALAYSIA.**

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DECEMBER 2016

ACKNOWLEDGEMENT

First and foremost, I owe this work to the almighty God, who has made it possible for me to complete this research. Without the blessings from God, this research might not be completed in time.

This research took several months to finish and take a lot of contribution from many people. The first person I would like to send my deepest gratitude is my practical training advisor, Madam Siti Rahayu Binti Beli, for lending me her golden time in advising and monitoring my research from the beginning of research until the end. Her guidance, advises, positive criticism, opinion, and suggestion has helped me a lot in completing this research. All the comments given will always be remembered and will always stay in my heart.

I would also like to give my special appreciation to Mrs Agnes Simon (Head of Department of Administration and Finance) and Mrs Susan Haijon (Assistant of Administration and Finance Department) and all the staff at Yayasan Sabah Shipping, Wisma Innoprise for the encouragement, cooperation, and support during my practical training there since 1st August 2016 until 2nd December 2016.

A special thank you from the deepest of my heart also goes to my family members, especially my beloved parents, for their instrumental support, encouragement, and advises during the completion of this thesis.

Last but not least, I want to give my appreciation to my beloved classmates in helping me, giving me some guidance, giving me some of their ideas and support. A million gratitude also goes to people whose names were not mentioned above. Without each and everyone support, it might be difficult for me to complete this thesis on time.

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ABSTRACT

The main objective of this study is to investigate the effect of performance evaluation market ratios on the stock return of construction companies listed in the Bursa Malaysia. For this purpose, a sample of 10 companies were investigated and analyzed among the construction companies listed in the Bursa Malaysia during the years 2011 until 2015. In this study is used the variables of earnings per share (EPS), price to earnings ratio (PE) and the ratio of market value to book value of equity (MVBV) to evaluate the market ratios of performance evaluation of construction companies. The research results indicate that earnings per share ratio and market value to book value ratio have significant and positive effects on stock return. Also obtained results show that the variables of price to earnings ratio has insignificant and negative effects on stock return.

Keywords: Stock return, construction listed companies, Earnings per share, Price to earnings ratio, Market value to book value of equity ratio, Panel data.