

**A STUDY ON THE KEY FACTORS IN INFLUENCING STOCK MARKET RETURN**

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## TABLE OF CONTENTS

	<b>PAGE</b>
TITLE PAGE	i
DECLARATION OF ORIGINAL WORK	ii
LETTER OF SUBMISSION	iii
ACKNOWLEDGEMENT	iv
DEDICATION	v
TABLE OF CONTENTS	vi-viii
LIST OF FIGURES	ix
LIST OF TABLES	x
LIST OF ABBREVIATIONS	xi
ABSTRACT	xiv
<b>CHAPTER 1: RESEARCH OVERVIEW</b>	
1.0 Introduction	1-2
1.1 Background to the study	2-3
1.2 Problem Statement	3-4
1.3 Research Question	5
1.4 Research Objective	5-6
1.5 Significance of Study	6-7
1.6 Scope and Limitation	
1.6.1 Scope of study	8
1.6.2 Limitation of study	8

1.7	Chapter Layout	9
1.8	Conclusion	10

## **CHAPTER 2: LITERATURE REVIEW**

2.0	Introduction	11
2.1	Reviews of the Literature	
2.1.1	Stock Return	11-12
2.1.2	Liquidity	12-15
2.1.3	Firm Size	15-18
2.1.4	P/E Ratio	19-21
2.2	Conceptual Framework	22
2.3	Hypothesis	23
2.4	Theoretical Variable	
2.4.1	Liquidity	23-24
2.4.2	Firm Size	24
2.4.3	P/E Ratio	24-25
2.5	Conclusion	25

## **CHAPTER 3: RESEARCH METHODOLOGY**

3.0	Introduction	26
3.1	Research Design	26

## ABSTRACT

This study empirically examines the ability of the key factors (liquidity, firm size, and price to earning ratio) in explaining panel data of stock return in the Malaysia. Kuala Lumpur Stock Exchange (KLSE) data and others data had been used as a secondary data of research. The sample consisted of 6 issuing companies of Kuala Lumpur Stock Exchange (KLSE) were randomly selected on yearly basis spanning from 2010 to 2014. Several tests with the purpose of this research, we estimated a Random Effect, Fixed Effect and Pooled OLS. However, consistent with previous researchers where are still debating the factors towards stock return. Hence, the expected outcome from the regression analysis determines whether the key factors could be influenced towards stock return during the period were selected.

**Keywords:** Kuala Lumpur Stock Exchange (KLSE), Key Factors, Stock return and Panel Data.