UNIVERSITI TEKNOLOGI MARA

DETERMINANTS OF STOCK RETURNS FROM TELECOMMUNICATION AND MEDIA COMPANIES IN MALAYSIA

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AUTHOR’S DECLARATION

I declare that the work in this thesis was carried out in accordance with the regulations of Universiti Teknologi MARA. It is original and is the results of my own work, unless otherwise indicated or acknowledged as referenced work. This thesis has not been submitted to any other academic institutions or non-academic institutions for any degree or qualification.

I, hereby, acknowledge that I have been supplied with the Academic Rules and Regulations for Post Graduate, Universiti Teknologi MARA, regulating the conduct of my study and research.

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ABSTRACT

Branding is one way of distinguishing products from each other, while making it easier for consumers to choose the appropriate product. However, maintaining and improving the position of the brand on the market is not a simple process. This study aims to study brand determinants towards stock return of telecommunication and media companies' period from 2015 until 2019. 18 companies are used as a sample of this study. The result shows that among all the independent variables, market capitalization have positive and significant effect on the stock return. While allocations for advertisement and price-book value turned out positive but insignificant to stock return.and average Google search intensity showed a negative and insignificant result to stock return.

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