

A STUDY ON THE FACTORS AFFECTING STOCK RETURN: EVIDENCE FROM PLANTATION COMPANIES IN MALAYSIA

NURLIYANA SYAKINAH BINTI NOORILY 2014127115

BACHELOR OF BUSINESS ADMINISTRATION WITH HONOURS (FINANCE) FACULTY BUSINESS ADMINISTRATION UNIVERSITI TEKNOLOGI MARA KOTA KINABALU, SABAH

JULY 2017

DECLARATION OF ORIGINAL WORK



BACHELOR OF BUSINESS ADMINISTRATION

WITH HONOURS (FINANCE)

FACULTY OF BUSINESS MANAGEMENT

UNIVERSITI TEKNOLOGI MARA

"DECLARATION OF ORIGINAL WORK"

I, Nurliyana Syakinah Noorily (IC Number : 930917126168)

Hereby, declare that:

- This work has not previously been accepted in substance for any degree, locally or overseas, and is not being concurrently submitted for this degree or any other degrees.
- This project-paper is the result of my independent work and investigation, except where otherwise stated.
- All verbatim extracts have been distinguished by quotation marks and sources of my information have been specifically acknowledged.

Signature: ____ Date: 14 7 2017

TABLE OF CONTENTS

		PAGE
TITLE PAGE		i.
DECLARATION OF ORIGINAL WORK		ii ii
LETTER OF SUBMISSION		111
ACKNOWLEDGEMENT		IV
TABLE OF CONTENTS		v
LIST OF FIGURES		IX
LIST OF TABLES		Х
LIST OF ABBREVIATIONS		XI
ABSTRACT		I.
CHAPTER I	INTRODUCTION	
	1.0 Introduction	2-3
	1.1 Background of the Study	3-4
	1.2 Problem Statement	5-7
	1.3 Research Objective	8
	1.4 Significant of Study	9-10
	1.4.1 For The Researchers and Academicians	9
	1.4.3 For the Managers and Firms	9
	1.4.2 For The Future Investors	9
	1.4.4 For the Public Reader	10
	1.5 Scope of Study	11
	1.6 Limitation of Study	
	1.6.1 Availability and accessibility of data	12

LIST OF TABLES

Tables:

Table 1.0	Result of Descriptive Analysis	37-38
Table 2.0	Result of Panel Unit Root Test	39
Table 3.0	Result of Serial Correlation Test	40
Table 4.0	Result of Heteroscedasticity Test	41
Table 5.0	Result of Multicolinery Test	41
Table 6.0	Result Breusch And Pagan LM Test	42
Table 7.0	Result Pooled Ordinary Least Square (OLS)	44
Table 8.0	The Result Regression Robust Test	46
Table 9.0	The Result Robust Standard Error of	47
	Plantation Listed Companies	
Table 10.0	Result of Hypothesis Testing	48

ABSTRACT

The fundamental target of this review is to study about the impact of execution assessment showcase proportions on the stock return of plantations organizations recorded in the Bursa Malaysia. For this reason, a specimen of 10 plantation organizations were found and broke down among the ranch organizations recorded in the Bursa Malaysia from the years 2012 until 2016. In this review is utilized the factors of earning per share (EPS), price to earning ratio (PE) and the market value to book value of equity ratio (MVBV) to assess the market proportions of execution assessment of plantations organizations. The exploration comes about demonstrate that earning per share (EPS) and market value to book value (MBVB) to have huge and beneficial outcomes on stock return. Additionally acquired outcomes demonstrate that the factors of price to earning ratio has inconsequential and negative consequences for stock return.

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