

COMPARISON OF BETA BETWEEN
CONSUMER PRODUCTS AND PROPERTIES
SECTORS

PROJEK PERAMPTUAN
PREPARED BY
ROSSIDAH BT. MANSOR

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ABSTRACT

This project paper is a study on comparison of beta for consumer products and properties sectors that are listed on the Kuala Lumpur Stock Exchange (KLSE). The data used for analysis were monthly last transaction price and the monthly KLSE Composite Index. It is collected for sixty months period commencing on the 1st January 1990 to 31st December 1994. Simple Regression Analysis is used to obtain the relationship between the return on stock and return on market for both sectors. The result of the analysis revealed that most companies have beta above the market beta, so they will provide returns consistent with this risk.