

IMPACT OF MANAGEMENT RISK ON STOCK MARKET RETURNS IN BANKING SECTOR

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ABSTRACT

This study examines impact on management risk on stock market return in the banking sector in Malaysia over the period 2003 to 2007. By using the information publicly available and bank's financial statements, researcher able to find out the impact on the management risk on stock market return in the banking sector in Malaysia. The results suggest that the management risk in Malaysia is positively affected for the stock market returns in the banking sector. Besides that, the findings showed the Return on Equity (ROE) of the banks in Malaysia. As a result, it is non-parallel with most of the past researchers. Future research implications are also offered in this research.