

## **ABSTRACT**

**This research was aimed at studying the investment performance of the various sectors in the Bursa Malaysia Main Board after the East Asian Financial Crisis. More specifically, it looks into the quarterly returns and the risk of each sector relative to the market. Based on the performance measurements obtained, the sectors are ranked from best performer to least performer.**

**Monthly data were collected for a five-year period from September 1998 up till September 2003 and the quarterly returns and quarterly excess returns for the various sectors were computed. The risk of each sector was measured using the standard deviation of quarterly returns and also the beta of the respective sectors. The Sharpe Index, Treynor Index and Jensen Index were used to conduct and rank the risk-adjusted performance of the sectors.**

**The overall results showed that among the sectors' analysed in the Bursa Malaysia's Main Board, the consumer products, finance and construction sectors have performed better than the market. The trading, plantation, industrial products and property sectors have under performed the market. The property sector was the worst performer while the consumer products sector was the best performer followed by the finance and construction sectors.**