

ABSTRACT

This research paper examines the performance of value and growth stocks in Malaysia. Specifically I examine the performance of value and growth stock portfolio for the period of 5 years after its formation. Further analysis is done using the traditional risk-adjusted measure on these two categories of portfolios. My finding shows that although value portfolio proved to yield higher returns compared to growth portfolio, it is not significantly so. This conspicuously indicates that the value investing method in Malaysia does not yield the similar results as obtained by previous studies in other countries.

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All errors contain herein remains mine.