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Addis Ababa University
College of Business and Economics
Masters of Business Administration Program

The Mediating Role of Employee Engagement in the Relationship
between Core-Self Evaluation and Employee Performance: The Case of
Wegagen Bank (S.C.)

By: Jerusalem Nigussie

A Thesis Submitted to the School of Graduate Studies of Addis Ababa
University in Partial Fulfillment of the Requirements for the Degree of
Master of Business Administration in Management

Advisor: Dejene Tulu (PhD)

February, 2024

Addis Ababa, Ethiopia

DECLARATION

I, Jerusalem Nigussie hereby declare that this thesis entitled “**The Mediating Role of Employee Engagement in the Relationship between Core-Self Evaluation and Employee Performance: The Case of Wegagen Bank (S.C.)**”, is my original work and has not been presented for a degree in any other university or organization, and that all sources of materials used for the thesis have been duly acknowledged.

Researcher’s Name: Jerusalem Nigussie

Signature: 

Date: 14-02-24

APPROVAL

This is to certify that the thesis prepared by, Jerusalem Nigussie “**The Mediating Role of Employee Engagement in the Relationship between Core-Self Evaluation and Employee Performance: The Case of Wegagen Bank (S.C.)**” is submitted for the partial fulfillment of Masters of Business Administration (MBA) complies with the regulations of the university and meets the accepted standard with respect to originality and quality.

Advisor's Name: Dejene Tulu (PhD)

Signature: 

Date: Feb. 2024

Certification of Originality and Quality

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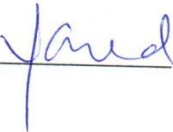
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Signed by the Examining Committee:

Internal Examiner:

Yared Asrat (PhD)

Signature:



Date:

14/02/24

External Examiner:

Getie Andualem (PhD)

Signature:



Date: 13/2/2024

Advisor:

Dejene Tulu. (PhD)

Signature:



Date:

Feb, 2024

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Abstract

This research aimed to examine the mediating role of employee engagement in the relationship between core self-evaluation and employee performance: the case of Wegagen Bank S.C. The target population for the study was employees of Wegagen Bank S.C working in Addis Ababa area. Stratified purposive sampling technique was used and 343 employees of Wegagen Bank S.C in Addis Ababa were selected as the sample of the study. The researcher used explanatory research design and quantitative research approach. To answer research questions and to test the hypothesis questionnaire was distributed and 305 valid questionnaires were collected. Descriptive analysis (frequency distribution, mean and standard deviation) and inferential statistics (correlation and regression) was conducted on the collected data. The results show that the four traits of core self-evaluation (self-esteem, emotional stability, generalized self-efficacy and locus of control) are moderately positively correlated with employee engagement and employee performance. In addition, employee performance and employee engagement have significant positive correlation. Furthermore, the results of the regression analysis showed that self-esteem, generalized self-efficacy and emotional stability have significant effect on employee performance and employee engagement has significant impact on employee performance. In addition, the effect of the three traits of core self-evaluation (self-esteem, generalized self-efficacy and locus of control) on employee engagement is significant. The mediation analysis results showed that employee engagement mediates the relationship between self-esteem and employee performance significantly. Therefore, it is recommended that the bank should identify employees with high core self-evaluation in order to create engaged workforce and enhanced performance.

Key Words: Core Self-evaluation, Employee Engagement, Employee Performance, Mediation

CHAPTER ONE

1. INTRODUCTION

This chapter is an overview of the study. It includes background of the study, statement of the problem and related research questions, objectives, significance, scope and limitation of the study, operational definition of variables and organization of the study.

1.1 Background of the Study

Today's society and industries are undergoing extraordinary change in an increasingly global marketplace where enterprises compete for talent. The ability to attract, engage, advance, and maintain talent has become increasingly important as firms transition to a boundary-less corporate environment. Employee engagement is the most efficient tool for an organization to gain a competitive edge in this environment. In measuring the strength and orientation of a company in pursuit of superior performance, it is also deemed to be the most decisive factor (Baumruk, 2004; Lockwood, 2007).

Today, employee engagement has become an important factor in organizational success and can play a decisive role as well. Employees' morale, productivity and motivation to stay within the company are directly affected by this. As a tool of strategic competence, organizations use their engaged employees (Bedarkar & Pandita, 2014; Lockwood, 2007). Markos & Sridevi (2010) also stressed that employee engagement is strongly associated with the results of organizational performance. In addition to the potential to have a significant impact on employee retention, productivity and loyalty, engagement also has a key role to play in terms of customer satisfaction, corporate reputation and overall stakeholder value. Therefore, organizations are looking to human resources for the creation of an engagement strategy in order to gain a competitive edge (Markos & Sridevi, 2010).

Employee engagement was firstly introduced by Kahn. According to him employee engagement is the empowerment of organizational members to their professional roles; through engagement, people are using and expressing themselves in a physical, cognitive or emotional way when they perform tasks (Kahn, 1990). According to Robinson et al. (2004), engagement is positive attitude towards the organization and its values held by employees. The engaged worker is aware of the

business situation and works with colleagues in order to improve his or her performance for the benefit of the organization. An organization has to work towards the maintenance, enhancement and growth of its engagement in order to require a two-way relationship with both employer and employee.

Prior studies showed that employee engagement is beneficial in retaining employees, productivity and organizational success (Harter et al., 2016; Rich et al., 2010); work ability (Bakker et al., 2012) and negative influence on turnover intention; deviant behavior and absenteeism (Agarwal et al., 2012; Shantz et al., 2014; Schaufeli & Bakker 2004).

However, studies conducted in recent years reveal that the pattern of employee engagement is declining and leading to a worsening lack of interest among employees despite being identified as an important factor for organizational competitiveness (Richman, 2006; Bates, 2004). As noted by Hoole & Hotz (2016), a large number of employees in an organization are not engaged, or may actively disengage.

Core self-evaluation is among the various employee engagement drivers identified by researchers (Rich et al., 2010; Tims & Akkermans, 2017). According to Judge (2009), core self-evaluation refers to the essential, the bottom line assessment of how people feel about themselves. It is an appraisal of one's self-worth. Core self-evaluations comprise of four traits namely self-esteem, generalized self-efficacy, emotional stability, and internal locus of control (Judge et al., 1998).

To get the best out of their staff and find ways for them to be motivated and engage more, organizations must put in place a diverse set of strategies and mechanisms. Research into the factors which truly influence employees' ability to work their best will therefore be necessary in order to boost employee engagement (Anuar, 2019). The paper therefore intends to contribute to the literature through empirical analysis of the effect of core self-evaluation on employee engagement and employee performance and mediating role of employee engagement in the relationship between core self-evaluation and employee engagement in Ethiopia's banking sector.

1.2 Statement of the Problem

The issue of employee engagement has received more attention in recent times, owing to the substantial impact on employees' outcomes and organizational effectiveness (Harter et al., 2016; Saks, 2006). Engaged employees are more involved in, passionate about their work, loyal, productive, strive toward task-related goals leading to high levels of task performance and when working to achieve the aims of colleagues and companies, they may be able to behave in an extra role or take on a different role (Gallup 2015; Christian et al., 2011). Kahn (1990) also notes that employee engagement gives rise to individual levels of outcomes, such as the quality of their work and experience in relation to how they have been able to perform roles and improve organizational results like organizational efficiency or development.

Regardless of the aforementioned positive outcomes of engagement, the level of engagement worldwide is very low (Gallup, 2017). According to the global survey conducted by Gallup between 2014 and 2016, worldwide the percentage of full time employees who are engaged at work is just 15% and 18% in Sub-Saharan Africa implying a decreased level of engagement among employees. The low percentages of engaged employees represent a barrier to creating high performing organizations and imply a stunning amount of wasted potential (Gallup, 2017).

It is essential to study the causes of employee engagement, so as to ensure higher levels of engagement from employees. Different researchers were able to identify a range of drivers that predicted employee engagement. Robinson et al. (2004), for instance identified health and safety, performance appraisal, job satisfaction, training and development as drivers of employee engagement. In addition, Saks (2006) identified job characteristics, perceived organizational, perceived supervisory support, rewards and recognition, procedural justice and distributive justice as drivers of employee engagement. Rich et al. (2010) also identified core self-evaluation, perceived organizational support, value congruence and job satisfaction as predictors of employee engagement.

Core self-evaluation is a broad personality construct characterized by four traits namely: internal locus of control, generalized self-efficacy, self-esteem and emotional stability. According to core self-evaluation theory, the evaluation of self-worth and capabilities is highly relevant for how

employees behave at work. Individuals with high core self-evaluation focus more on the positive aspects of the task which accordingly leads to higher engagement (Judge et al., 1998; Tims & Akkermans, 2017; Chang et al., 2012).

According to Saks (2006), the possible factors that may lead to an engagement are less well understood. Though, there are studies carried out on the drivers of engagement in Ethiopian context, there are still limited researches. Therefore, the present study is intended to fill such gap by investigating the mediating role of employee engagement in the relationship between core self-evaluation and employee performance in the case of Wegagen Bank S.C.

1.3 Research Questions

1. What is the effect of core self-evaluation (self-esteem, emotional stability, generalized self-efficacy and locus of control) on employee performance?
2. What is the effect of core self-evaluation (self-esteem, emotional stability, generalized self-efficacy and locus of control) on employee engagement?
3. What is the effect of employee engagement on employee performance?
4. Does employee engagement mediate the relationship between core self-evaluation (self-esteem, emotional stability, generalized self-efficacy and locus of control) and employee performance?

1.4 Objective of the Study

The general objective of this study is to investigate mediating role of employee engagement relationship between core self-evaluation (self-esteem, emotional stability, generalized self-efficacy and locus of control) and employee performance.

The specific objectives of the study are:

- To examine the effect of core self-evaluation (self-esteem, emotional stability, generalized self-efficacy and locus of control) on employee performance.
- To examine the effect of core self-evaluation (self-esteem, emotional stability, generalized self-efficacy and locus of control) on employee engagement.
- To examine the effect of employee engagement on employee performance.

- To examine the mediating role of employee engagement in the relationship between core self-evaluation (self-esteem, emotional stability, generalized self-efficacy and locus of control) and employee performance.

1.5 Significance of the Study

The study will serve as a basis and secondary source of information to be used by interested parties in further research on the mediation role of employee engagement with regard to the relationship between core self-evaluation and employee performance at Ethiopia's banking institutions.

In the light of findings from that study, Wegagen Bank's management will gain insight and information about the impact of core self-evaluation on engagement and its impact on employee performance. It will have practical significance in helping Wegagen Bank developing engaged and well performing human capital.

1.6 Scope of the Study

Regarding methodological scope, the study used descriptive and explanatory research design and quantitative research approach based on the rationale that the methods are the most appropriate method to address the research questions.

The study only covers a single driver of employee engagement and a single outcome although several others have been identified by different scholars. Therefore, the study's conceptual scope is limited to core self-evaluation and a single outcome variable i.e. employee performance.

Geographically, the study was limited to Addis Ababa area only i.e. head office and four districts. Because of resource limitations and it is impractical or unmanageable to include all districts of Wegagen Bank S.C. throughout the country, the study focused on the four districts found in Addis Ababa area.

1.7 Limitation of the Study

The sample that was used by the study is delimited to one company (Wegagen Bank) employees working in Addis Ababa. This results problem in generalizing the results found beyond the current study. A survey design is another limitation of the study. Since, the study adopted a

cross-sectional survey design data where data was collected at a time; therefore, it is hard to make inferences about the causal nature of these relationships. In addition, the study applied only quantitative research approach.

1.8 Operational Definition of Variables

Core Self-Evaluation:

Core self-evaluation refers to the fundamental, bottom-line evaluation that people make of themselves. It is an appraisal of one's self-worth (Judge, 2009).

Employee Performance:

Employee performance is individual's work accomplishment after applying necessary effort on the job which is connected through getting a significant work, engaged profile, and concerned coworkers/employers nearby (Pradhan & Jane ,2017).

Employee Engagement:

Engagement is a positive and fulfilling work-related state of mind that is characterized by vigor, dedication, and absorption (Schaufeli et al., 2002).

1.9 Organization of the Study

The study contains five chapters. The introduction of a study, which includes statement of the problem, research questions, objective, significance, scope and limitation of studies is presented in chapter one. Chapter two is review the literature concerning the study, chapter three discusses the research design and methodology used to conduct the study, chapter four reports the results of the study while chapter five gives an overall summary of results, recommendations and conclusions.

CHAPTER TWO

REVIEW OF RELATED LITERATURE

Theoretical Review

2.1 Employee Engagement Overview

Even though, employee engagement has become a popular term among human resource management and development consultants and has gained popularity in the past 20 years it remains inconsistently defined and conceptualized (Shuck & Wollard, 2010). A number of researchers have confirmed that the term employee engagement was firstly mentioned in an academic article titled “*Psychological Conditions of Personal Engagement and Disengagement at Work*” by William A. Kahn in 1990 (Albrecht, 2010; Shuck & Wollard, 2010; Anitha, 2013; Guest, 2014). In his conceptualization of the term Kahn (1990), suggested that meaningfulness, safety and availability are important psychological conditions for understanding why a person would become engaged in their work. May et al. (2004) in their empirical study to test Kahn’s (1990) conceptualization of employee engagement conclude that “all three psychological conditions are important in determining one’s engagement at work” (May et al. 2004 P.30). After the conceptualization of the concept by Kahn (1990), burnout researchers (Maslach & Leiter, 1997) re-introduced the construct i.e. employee engagement as antithesis of burnout.

The term employee engagement has been defined in different ways by various authors. Kahn (1990) defined employee engagement as “*the harnessing of organization members’ selves to their work roles; in engagement, people employ and express themselves physically, cognitively, and emotionally during role performances.*” Schaufeli et al., (2002), defined engagement as a positive and fulfilling, work-related state of mind characterized by vigor, dedication and absorption. Rothbard (2001) also defines engagement as psychological presence that involves two critical components: attention and absorption. Attention refers to “cognitive availability and the amount of time one spends thinking about a role”, while absorption means “being engrossed in a role and refers to the intensity of one’s focus on a role.” Employee engagement is the degree to which employees are emotionally associated to the organization (Gallup, 2008). Another definition provided by Harter et al. (2002) describes employee engagement as an individual’s involvement and satisfaction with as well as enthusiasm for work. Armstrong (2009) notes that

employee engagement takes place when people at work are interested in and are positive about their jobs and are prepared to go extra mile to get it done with the best of their ability.

On the other hand, burnout researchers (Maslach et al., 2001) define engagement as the positive antithesis or opposite of burnout. According to the researchers' engagement is characterized by energy, involvement and efficacy. The construct of job burnout consisted of exhaustion, cynicism and inefficacy which are the direct opposites of the three dimensions of engagement (Maslach et al., 2001). Employee engagement according to Saks (2006) is a distinct and unique construct that consist cognitive, emotional and behavioral components that are associated with individual role performance.

2.2 Overview and Definition of Core Self-Evaluation (CSE)

As noted in Chang et al. (2012), Edith Packer (1985, 1986), who believed that more fundamental judgments influence how people evaluate specific situations, gave birth to CSE theory. These essential appraisals are referred to as core evaluations by Packer (1985). Judge et al. (1997) developed an integrated theoretical framework that explains dispositional influences on job satisfaction by drawing on a variety of literatures (e.g., philosophy and developmental psychology). Core self-evaluations, in particular, were argued to be the most fundamental assessments that people hold, representing a baseline assessment that is implicit in all other beliefs and assessments.

Chang et al. (2012) argued that an individual CSE is revealed in traits that abide by three criteria's which are evaluation focus, fundamentality, and scope. The amount to which qualities involve self-evaluations as opposed to self-descriptions is called evaluation focus. The degree to which features are crucial to one's self-concept is referred to as fundamentality. Fundamentality is a personality quality that supports notions advanced by personality theorists that fundamental attributes have more interconnectedness with other traits, perceptions, and attitudes than peripheral traits. The scope of a characteristic relates to how broad (e.g., general self-esteem) or limited (e.g., organization-based self-esteem) it is, with the former reflecting self-based rather than domain-specific judgments.

Based on the above three criteria's Judge et al. (1997) proposed four personality traits namely self-esteem, generalized self-efficacy, emotional stability, and locus of control to reflect CSE of individuals. Self-esteem is a general assessment of one's value (Rosenberg, 1965). The ability to

execute and deal successfully in a wide range of situations is measured by generalized self-efficacy (Chen et al., 2001). The ability to feel peaceful and safe is referred to as emotional stability (Eysenck, 1990). Finally, locus of control refers to the assumption that desirable outcomes are caused by one's own actions rather than fate or powerful others (Rotter, 1966). These four qualities are saturated with the underlying CSE construct, implying that they are connected and have comparable relationships with other variables (Judge et al., 1997).

As defined by Judge (2009), core self-evaluation (CSE) refers to the fundamental, bottom-line evaluation that people make of themselves. It is an appraisal of one's self-worth. CSE are subconscious and fundamental assessments that individuals make about themselves and their daily functioning; these conclusions influence external evaluations, which are how individuals perceive others and the world (Bono & Judge, 2003; Judge et al., 2000; Judge et al., 2004). Furthermore, Judge (2009) noted that the CSE concept is broader than a self-worth assessment since it incorporates appraisals of one's competence, capabilities, and the belief that life will turn out well. Those who have high scores on measures of this construct are known as well adjusted, positive, self-confident and efficacious (Judge et al., 2003, p. 304).

2.3 Core Self-Evaluation (CSE) Traits

2.3.1 Self-esteem

Self-esteem refers to individual's perception or subjective appraisal of one's own self-worth, one's feelings of self-respect and self-confidence and the extent to which the individual holds positive or negative views about self. Self-esteem is related to personal beliefs about skills, abilities, and social relationships (Sedikides & Gress, 2003). It involves an evaluation of oneself followed by an emotional reaction towards oneself. The evaluative and affective elements are present in all extant definitions and theories of self-esteem. A high level of self-esteem supplies individuals with the ability to accept happy moments, to handle unpleasant situations, to cope effectively with challenges, to engage in close relationships and to improve their strengths (Wang & Ollendick, 2001).

High self-esteem is considered to positively moderate the expression of dysfunctional schemata and depressive symptoms at the experience of negative life events (Stavropoulos, Lazaratou, Marini & Dikeos, 2015). Several studies have found that high self-esteem individuals are more persistent in the face of failure than the low self-esteem individuals. High self-esteem individuals

also appear more effective in self-regulating goal-directed behavior (Di Paula and Campbell, 2002). High self-esteem mitigates the effects of stress at work (Baumiester, Campbell, Krueger & Vohs, 2003) thus producing happy-productive workers who outperform those who are unhappy or stressed at job (Xanthopoulou, Bakker, Demerouti & Schaufeli, 2009).

2.3.2 Generalized Self-efficacy

Generalized self-efficacy construct originated from the concept of self-efficacy generality, which is explained in Bandura's social cognitive theory (1997). However, generalized self-efficacy is distinguishable from the concept of self-efficacy because, whereas self-efficacy is a relatively flexible, task-specific belief, generalized self-efficacy is a relatively stable, trait-like, generalized competence belief (Chen, Gully, Whiteman & Kilcullen, 2000; Chen, Gully, & Eden, 2001). In particular, Judge, Erez, and Bono defined generalized self-efficacy as 'individuals' perception of their ability to perform across a variety of different situations' (1998a, p. 170). Likewise, according to Chen et al. (2000), generalized self-efficacy captures enduring individual differences in the tendency to view oneself as capable or incapable of meeting task demands in a wide variety of situations.

2.3.3 Emotional Stability

Emotional stability refers to the state of being able to have the appropriate feelings about the common experiences and being able to act in a rational manner. Stability means to be emotionally and physically predictable and not readily moved (Poornima & Sujatha, 2015).

Emotional stability means having a calm behavior, whether a certain project in work has been deemed a success or a failure. It is the ability to control his or her emotional expressions while still maintaining the right mind to make rational and professional decisions. Teng, Chang and Hsu (2009), states that a person having good emotional stability is less likely to display strong emotional reactions to stressful situations. Teng also adds that these people lean more towards being pro-active and successful in problem-solving. Neuroticism would be the other end of the scale where one will have the buoyancy to experience negative emotions. Neuroticism includes characteristics of excessive worry, pessimistic and low confidence. People who are neurotic may find it difficult to think clearly, cope with stress or being in a bad mood under normal circumstances (Bozionelos, 2004).

Emotional stability is a key element in predicting important outcomes such as people's reaction to stressful events, propensity to make intelligent and well-considered decisions, and generally adapting to changes in the organizational and commercial environment effectively (Ashkanasy & Humphrey, 2011) and this is not only true for line employees and support staff it also impacts executives' capacity for good judgment, trust, and the minimization of unproductive conflict (Hiller & Hambrick, 2005; Judge & Bono, 2000).

2.3.4 Locus of Control

In proposing the Social Learning Theory, Rotter (1954) first mentioned and introduced the concept of locus of control, which indicates how a person believes about control over life events and refers to a person's belief about what causes the good or bad results in his or her life. Rotter (1966) differentiates internal and external locus of control. Internals are those who believe that they are the masters of their fate and, therefore, often are confident, alert, and directive in attempting to control their external environments. Further, they often perceive a strong link between their actions and consequences. Externals, on the other hand, are those who believe that they do not have direct control of their fate and perceive themselves in a passive role with regard to the external environment. They, therefore, tend to attribute personal outcomes to external factors or luck. Individuals' locus of control plays an important role at work. It is found that locus of control is related to various important work outcomes including job satisfaction and job performance (Judge & Bono, 2001).

2.4 Core Self-Evaluation (CSE) and Employee Engagement

The relationship between CSE and employee engagement can be studied using Job Demand-Resources (JD-R) model which is an essential model that elucidates the factors that influence work engagement. The JD-R model proposes that job demands and job resources are two fundamental categories that can be applied to a variety of occupational situations (Bakker & Demerouti, 2007; Demerouti et.al, 2001). Job demands are features of a job that involve psychological and/or physical resources. Job resources, on the other hand, are physical, psychological, and social components of work that assist employees in reducing job pressures, achieving work goals, and contributing to personal development (Bakker & Demerouti, 2007). Researchers have recently looked into personal resources as determinants of work engagement. Personal resources are described as a positive assessment of oneself based on resiliency and the

belief that one has influence over one's surroundings (Xanthopoulou et al., 2009). Personal resources have been studied in terms of personality qualities (e.g., self-efficacy, self-esteem). The motivational process of the JD-R model proposes that employees with job resources would have positive core self-evaluations. Such employees in turn would be highly engaged in their work (Xanthopoulou et al., 2007).

Also, Locke et al. (1996) suggested that individuals with positive self-esteem are intrinsically motivated because they perceive challenging job as a deserved opportunity from which they can benefit while those with low self-esteem think of an opportunity as a chance to fail. Additionally, Erez & Judge (2001) and Judge & Hurst (2007) also suggested that because employees with high generalized self-efficacy are confident of meeting the demands of a job, they have a higher level of psychological availability to invest themselves in performing their work roles, and thus, CSE traits should be positively related to work engagement.

2.5 Employee Performance

Employee performance has been defined as the degree to which an employee executes duties and responsibilities (Shields, 2016). Performance is a task of carrying out and meeting the organizational objective as a unique, aggregate property of behavior which individuals are expected to perform in time (Motowidlo & Kell, 2012). A definition provided by Kyrgiodu & Spyropoulou (2013) described employee performance as the efficient use of resources available in a changing environment while ensuring that employees are able to carry out their tasks as defined and evaluated according to established standards. It is an individual's work achievement after exerting required effort on the job which is associated through getting a meaningful work, engaged profile, and compassionate colleagues/employers around (Pradhan & Jane, 2017).

The performance of employees has to do with the outcome, results, achievements and individual efforts which are subject to employee control in order to achieve organizational objectives (Cardy, 2004; Lepak et al., 2007). To meet its organizational objectives and maintain competitiveness within the market, organizations seek to recruit top performers. Employee performance contributes to growth and success of the organization with the focus on combining competencies and expertise of employees with organizational goals and objectives (Soonentag & Frese, 2005; Shadraconis, 2013).

As Yilmaz (2015) noted employee performance can be observed from the two standpoints: an employee's perspective and a manager's. The employee's perspective is about the outcomes of a number of activities and tasks carried out daily. On the hand manager's perspective outcomes are the key factor for work performance appraisals. Consequently, in order to identify and propose development directions, many business leaders assess the performance of their employees on a yearly or quarterly basis. Efficiency and productivity are often used interchangeably with research performance, but this is not the case. Consequently, in order to identify and propose development directions, many business leaders assess the performance of their employees on a yearly or quarterly basis. Efficiency and productivity are often used interchangeably with research performance, but this is not the case. Effectiveness refers to the evaluation of the results of the performance, and workers should be rewarded on the basis of performance rather than effectiveness.

According to Sonnentag & Frese (2005) performance is made up of two dimensions: tasks and context. Task performance shall be determined by the employee's competence and ability to carry out tasks in support of an organization's technical foundation. The skills required to perform the tasks vary from occupation to occupation, and are more controlled and established in role behavior. In order to achieve the organization's objectives, contextual performance is concerned with activities providing a favorable working environment. These tasks are more or less the same for each job, depending on an individual's personality and motivation.

Employee performance has three dimensions' task performance, adaptive performance, and contextual performance according to Pradhan & Jena (2017). Task performance involves clear activities which are part of the duties assigned to them, as laid down in the job description and necessary reasoning ability, knowledge and skills. Adaptive performance concerns whether individuals have the ability to adapt under dynamic working conditions and are able to support their career profiles. Contextual performance has a non-written, expected attitude to volunteering for other tasks, supporting members of the team, complying with regulations and promoting organizational change in contrast to task performance (Pradhan & Jena, 2017).

2.6 Employee Engagement and Employee Performance

Engaged employees feel compelled to pursue and achieve challenging goals and the key components of engagement, i.e. energy and focus push employees to exert extra-effort. Engaged

employees are also thought to have access to additional resources and positive emotions which would enhance employee performance (Leiter & Bakker, 2010; Bakker & Demerouti, 2008). As noted by Bakker et al. (2011), engaged employees create their own resources and perform better. Employees with higher levels of work resources are more likely to use these resources in their jobs and as a result they are more likely to perform better. In other words, engaged employees are prepared to exert extra effort to achieve challenging goals because they have access to resources, they can efficiently handle current goals (Halbesleben & Wheeler, 2008; Salanova et al., 2005; Schaufeli et al., 2006; Rich et al., 2010; Christian et al., 2011).

2.7 Core Self-Evaluation and Employee Performance

Core self-evaluation is a high-ranking individual feature that may be assessed precisely in predicting performance (Judge et al., 1998). Employees with a high CSE are motivated to achieve better levels of performance because they believe they are more worthy and in command, which will lead to success (Grant & Wrzesniewski, 2010). Individuals with positive CSE are better performers because they are more likely to see the bright side of things. In the workplace, positive CSE directs an individual to choose the positive parts of the job and improve performance, whereas negative CSE directs an individual to choose the negative aspects of the job and hamper performance. Individuals are more comfortable with behavioral tasks that strengthen their emotional stability, intuition, or perceptions, according to self-consistency theory (Jussim et al., 1995). Individuals with high CSE attain cognitive equilibrium at the highest degree of job performance. Individuals with a high CSE outperform those with a low CSE because they work harder to improve their own self-esteem. Moreover, individuals with high core self-evaluations are more motivated to perform their jobs. Since motivation is a major determinant of performance, it makes sense that individuals with positive self-views will perform their jobs better due to increased confidence in their abilities (Judge & Bono, 2001; Judge et al., 1998).

2.8 The Mediating Role of Employee Engagement

According to Baron and Kenny (1986), mediator function of a third variable refers to the generative mechanism through which the focal independent variable is able to influence the dependent variable of interest. According to them, mediation is when the independent variable

has an effect on multiplication through a focal independent variable. Mediation occurs when the effects of one variable on another can be described a third dominant variable (Wood et al., 2008).

Mediation analysis as explained by Iacobucci (2008) is a set of statistical techniques applied in order to find out if there is a mediational structure in the data sets. A mediational structure proposes a specific conceptualization of the mechanism through which an independent variable may affect a dependent variable, not directly, but rather through an intervening process, captured by the mediator variable.

From the review of the literature and the definition of mediation, it can be inferred that employee engagement mediates the relationship between core self-evaluation and employee performance.

2.9 Empirical Review

The state of the global workplace report by Gallup (2017) showed that only 15% employees worldwide are engaged and the rest 85% are disengaged or actively disengaged employees. The study was conducted from 2014 through 2016 in 155 countries worldwide. According to the study, engagement levels vary considerably by country and region. The report presented percentage of engaged employees by region: Western Europe (10%), Eastern Europe (15%), East Asia (57%), Australia/New Zealand (14%) and U.S/Canada (31%).

A meta-analysis conducted by Harter, Schmidt & Hayes (2002) on employee engagement, satisfaction and business unit level outcomes, found that employee satisfaction and engagement are related to meaningful business outcomes at a magnitude that is important to many organizations.

Karatepe & Demir's (2014) study of hotel employees found that frontline employees with positive core self-evaluation are highly engaged in their work. Frontline employees who are positive, self-confident, and efficacious are inspired, enthusiastic, and energetic, and strongly involve themselves in their work because these employees possess cognitive, emotional, and physical resources and utilize them to fulfill their role in the work (Karatepe & Demir, 2014).

Yoo & Lee (2019) in their study to examine the moderated mediation roles of job security through career adaptability on the relation between core self-evaluation and work engagement using a sample of 335 Korean full-time employees, found that core self-evaluation is positively

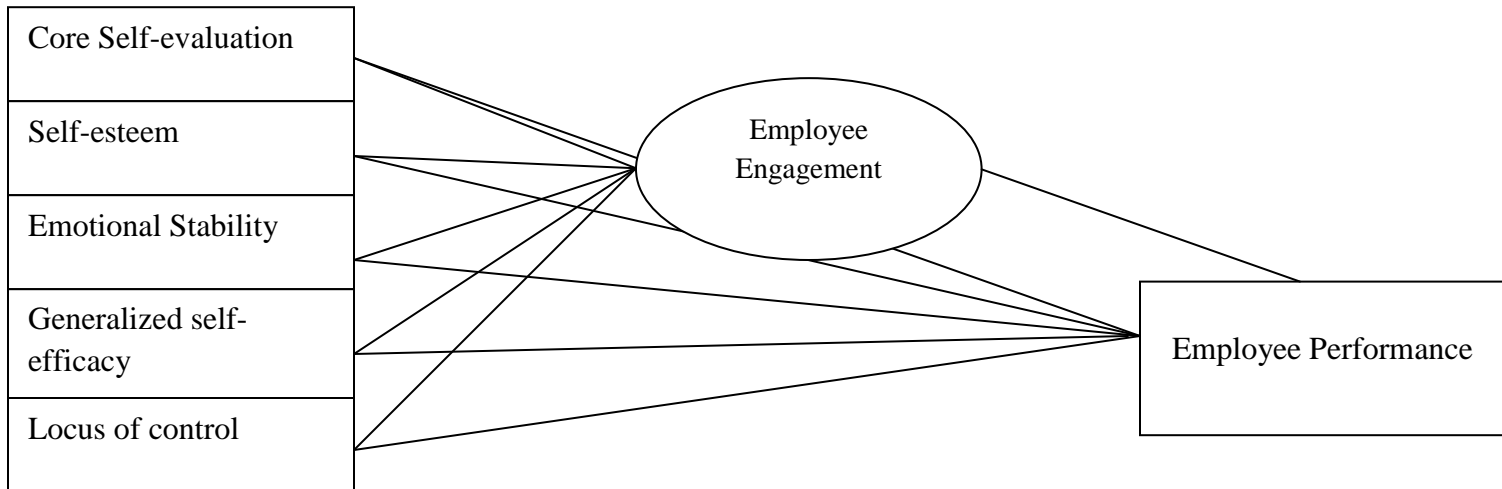
associated with engagement. In addition, a study conducted by Lee & Ok (2015) to provide theory-based empirical evidence on whether employee core self-evaluation and perception of organizational work environment, found that core self-evaluation and employee engagement are positively related.

Based on a study of Greek employees working in a fast-food restaurant, Xanthopoulou, Bakker, Demerouti & Schaufeli (2007) developed a persuasive case for the predictive value of work engagement for daily performance. The findings revealed that employees were more engaged on days with a high number of job resources. Employees' personal resources (day-levels of optimism, self-efficacy, and self-esteem) were influenced by daily job resources such as supervisor coaching and team culture, which described daily engagement. The study has also clearly shown that engaged staff perform better day by day.

Bakker, Demerouti & Brummelhuis (2012) used a sample of 144 employees from various occupations to investigate whether the degree to which employees are convinced that they must work hard, carefully and relentlessly in pursuit of their objectives mitigates the relationship between working engagement and its results. The researchers found that, in particular for conscientious workers, there is a positive and significant link between job engagement and performance and active learning.

2.10 Conceptual Framework of the Study

The proposed conceptual framework of the study is developed based on the reviewed literature on the relationship between core self-evaluation, employee engagement and employee performance.



Source: Adapted from Rich, Lepine & Crawford (2010)

2.11 Hypothesis of the Study

H1: Core self-evaluation has a positive and significant effect on employee performance

H1.1: Self-esteem has a positive and significant effect on employee performance

H1.2: Generalized Self-efficacy has a positive and significant effect on employee performance

H1.3: Emotional Stability has a positive and significant effect on employee performance

H1.4: Locus of control has a positive and significant effect on employee performance

H2: Core self-evaluation has a positive and significant effect on employee performance

H2.1: Self-esteem has a positive and significant effect on employee engagement

H2.2: Generalized Self-efficacy has a positive and significant effect on employee engagement

H2.3: Emotional Stability has a positive and significant effect on employee engagement

H2.4: Locus of control has a positive and significant effect on employee engagement

H3: Employee engagement has a positive and significant effect on employee performance

H4: Employee engagement significantly mediates the relationship between core self-evaluation and employee performance

H4.1: Employee engagement significantly mediates the relationship between self-esteem and employee performance

H4.2: Employee engagement significantly mediates the relationship between emotional stability and employee performance

H4.3: Employee engagement significantly mediates the relationship between generalized self-efficacy and employee performance

H4.4: Employee engagement significantly mediates the relationship between locus of control and employee performance

CHAPTER THREE

RESEARCH DESIGN AND METHODOLOGY

The methods adopted for the study are discussed in this chapter. As such, it gives a detailed description of the study area, research design and approach taken into account for this study. The sources of data used for the study, method and process of data collection, statistical methods that used to analyze those data, validity and reliability as well as ethical considerations applied.

3.1 Description of the Study Area

The study area is Wegagen Bank S.C. The bank was established on June 11, 1997. The bank, which had raised a first capital amounting to 30 million Birr, was founded by 16 Founding Members who recognized the vital role played by finance institutions in creating sustainable economy development. The bank's paid up capital was raised to a value of Birr 3.98 billion as at 30 June 2023. The Bank has branches in over 410 cities and towns of the country, including 165 in Addis Ababa which is spread out among 245 in other cities (Company Annual Report, 2022/23).

3.2 Research Design and Approach

3.2.1 Research Design

Research design is the structure and plan of investigation in order to obtain answers to research questions. It is the overall program of the research that includes an outline of what the researcher will do from writing hypothesis and their operational implication to the final analysis of data. Research design expresses the configuration of the relationships among variables of the study and the plan of investigation used to obtain empirical evidence on those relationships (Cooper & Schindler, 2011).

An explanatory and descriptive research design has been used for the study. According to Kothari (2004) explanatory research seeks to determine or establish whether there are casual relationships or interdependences between two or more aspects of a situation. In other words, explanatory research tests for statistical relationship between variables. The use of this model is due to the fact that it enables a researcher to describe and analyze in critical terms how interdependent, dependent and mediated variables are related. Descriptive research design on the other hand, enables to gain an accurate profile of events, persons or situations (Saunders, Lewis

& Thornhill, 2016). This design was used to explain the characteristics of the variables used in a study.

3.2.2 Research Approach

As noted in Kothari (2004) there are two basic approaches to research, quantitative and qualitative approach. The quantitative approach involves the generation of data in quantitative form which can be subjected to rigorous quantitative analysis in a formal and rigid fashion. Creswell (2009) also notes that quantitative research is a means for testing objective theories by examining the relationship among variables. Qualitative approach on the other hand, is concerned with the subjective assessment of attitudes, views and behavior (Kothari, 2004). The study followed the quantitative approach by conducting a cross sectional field survey and collecting data through questionnaires from a sample of participants, taking into account research problems and objectives.

3.3 Target Population, Sample Size and Sampling Technique

3.3.1 Target Population

The target population for this study is permanent employees of Wegagen Bank S.C. working at Addis Ababa in different directorates, districts and branches. According to the data obtained from talent management division of the bank, the overall number of the targets population is 2402. Currently, in Addis Ababa, there is four districts including the South, North, East and West Addis Ababa districts.

3.3.2 Sample Size

The simplified formula for the calculation of the sample size, according to Yemane (1967):

$$n = \frac{N}{1 + N(e^2)}$$

Where N-Target Population

n- Required Sample Size

e²- Error rate (95% Confidence)

The study's target population is 2402 (N=2402) then the required sample size is calculated as follows:

$$n = \frac{2402}{1 + 2402(0.05^2)} = 343$$

3.3.3 Sampling Technique

According to Kothari (2004) there are basically two types of sampling techniques: probability and non-probability sampling. Probability sampling also known as ‘random sampling’ or ‘chance sampling’ gives every item of the universe an equal chance of inclusion in the sample. However, in non-probability sampling, every item in the universe doesn’t have an equal chance of being included in the sample. The researcher deliberately selects the sampling items for the sample (Kothari, 2004).

The study employed both probability and non-probability sampling technique. Stratified sampling technique was employed to group the employees of the bank based on the operating structure of the bank where the basis of stratification is district of the bank. After grouping the employees in a stratum, percentage proportion of number of employees in each district was calculated. Based on the proportion calculated, total number of sample drawn from each stratum is determined. Accordingly, individual samples were selected from each stratum using purposive sampling technique. The overall population and sample size are presented in the table below:

Table 3.1: Sample size

No.	Category	No. of Employees	Proportion	Sample
1	Head Office	697	0.29	100
2	East Addis Ababa District	464	0.19	65
3	South Addis Ababa District	412	0.17	58
4	North Addis Ababa District	280	0.12	41
5	West Addis Ababa District	549	0.23	79
	Total	2402		343

Source: Own Survey

3.4 Data Sources

The study principally employed primary source of data that was collected from the employees of Wegagen Bank. As the research is aimed to assess the direct relationship between the independent variable (core self-evaluation) and employee performance and indirect relationship between core self-evaluation through employee engagement, primary data was collected from sample survey through questionnaire distribution.

3.5 Data Collection Instruments

The instrument of data collection for the study was a structured questionnaire. As noted in Kothari (2004) structured questionnaires are those questionnaires in which there are definite, concrete and pre-determined questions. Questionnaire was distributed among the employees of the bank in each of the purposively selected branches and departments. Questionnaire is considered the most suitable technique for collecting data since the population is very large to be observed or interviewed, while reducing the likelihood of researcher bias and providing a better degree of subjectivity.

3.6 Questionnaire Design

There are two parts to the questionnaire. The first part is to obtain respondents' personal information and the second part deals with the subject matter of the study. Core self-evaluation was measured by 12 item scale developed by Judge et al. (2003), level of engagement was assessed by using the Utrecht Work Engagement Scale (UWES) and employee performance was measured by Pradhan & Jena's (2014) triarchy model of employee performance. The questions are rated on five-point Likert type scale ranging from strongly disagree (1) to strongly agree (5).

3.7 Validity and Reliability

According to Kothari (2004), validity refers to the amount to which the instrument measures what it is intended to measure. Validity is the extent to which actual differences between those who have been tested are reflected in discrepancies detected with a measurement instrument. By examining literature and adapting instruments used in earlier studies, the study sought to address validity issues.

In addition, reliability is a key criterion of sound measurement. If a measurement instrument delivers consistent results, its reliability is guaranteed (Kothari, 2004). The degree to which the research instrument produces consistent results or data following repeated trials is a measure of

reliability (Green, 2003). The thresholds of excellent reliability, high reliability, moderate reliability and low reliability are respectively 0.9, 0.7, 0.5 and less than 0.5. The reliability must be complemented with the validity to ensure that it is sufficient (Zwick & Velicer, 1982).

Table 3.2 Instrument Reliability

Variables of the Study	Cronbach's Alpha Value	No. of Items
Core Self-Evaluation	0.878	12
Self-Esteem	0.813	3
Emotional Stability	0.723	3
Generalized Self-Efficacy	0.850	3
Locus of Control	0.861	3
Employee Engagement	0.903	17
Employee Performance	0.935	23

Source: Own Survey Data Output (2023)

3.8 Data Analysis Technique

After collection of data, statistical technique was applied in order to analyze the data. Descriptive and inferential statistics were used. In order to describe respondent's demographic information and study variables, descriptive statistics using frequency distribution, average and standard deviation have been used. In the case of inferential statistics, Pearson correlation and regression analysis has been carried out to assess relationships between variables and their causes and effects. Since the research involves a mediating variable, Baron & Kenny's (1986) model for testing mediation was used as a guiding framework. According to the model to test for mediation three regression models should be estimated and tested. In the first model the effect of independent variable (Core Self-Evaluation) on the dependent variable (Employee Performance) was tested; secondly, the effect of the independent variable (Core Self-Evaluation) on the mediating variable (Employee Engagement) was tested and finally the effect of the mediator (Employee Engagement) on the dependent variable (Employee Performance) was tested.

3.9 Ethical Consideration

In conducting the study, the researcher took into account expected ethical considerations. The following ethical rules were applied: proper citation in the use of data, informing participants about the objective of the study before conducting the data collection procedure and obtain their

permission to take part in the research and participants were also guaranteed that the collected data would stay confidential and their secrecy will be preserved.

CHAPTER FOUR

RESULTS AND DISCUSSION

The purpose of this chapter was to assess and understand the data that had been collected and summarized. This study attempted to investigate the impact of core self-evaluation and the mediating function of employee engagement on employee performance. The presentation of, interpretation and discussion of the data obtained from questionnaires used to be analyzed by regression analysis is a focus of this chapter. Furthermore, SPSS was used to analyze the gathered data.

4.1 Sample and Response Rate

305 valid replies were gathered from the total sample population of 343 respondents. As a result, the response rate reached was 88.9%. According to Mugenda & Mugenda (2003), a response rate of at least 70% is considered extremely well, and so the researcher is justified in proceeding to data analysis and drawing inferences about the research topic from the data obtained.

4.2 Demographic Profile of Respondents

Table 4.1 Demographic profile of respondents

Demographics		Frequency	Percent
Sex	Male	165	54.1
	Female	140	45.9
Total		305	100.0
Age	18-25 years	88	28.9
	26-35 years	129	42.3
	36-45 years	64	21.0
	Above 45 years	24	7.9
Total		305	100.0
Educational Qualification	College Diploma	11	3.6
	First Degree	188	61.6
	Second Degree & above	106	34.8
Total		305	100.0
Year of Service	Less than 1 year	48	15.7
	1 to 5 years	131	43.0
	5 to 10 years	61	20.0

	Above 10 years	65	21.3
Total		305	100.0

Source: Own Survey Data Output (2023)

As shown in Table 4.1, the majority of the respondents are male (54.1%) while the remaining 45.9% are female. 129 respondents (42.3%) were between age of 26 & 35 years from total 305 respondents. This age group formed majority part of the respondents. 88 participants (28.9%) fallen under the 18 to 25 years of age. The headcount of respondents between the age group of 36 & 45 were 64 in number & made up to 21% of the total sample size while respondents above 45 years made up 7.9% of the total participants.

Based on the table, respondent's characteristics by educational level shows 11 respondents or 3.6% of the total had achieved College Diploma, 61.6% (188) had first degree & the remaining 34.8% had second degree & above.

The year of service of respondents' as presented in the table above 43% (131) respondents served the bank from 1 to 5 years. 48 respondents (15.7%) have served the bank for less than a year. The number of respondents who have served the bank between 5 to ten years was 61 which comprised 20% of the total respondents. The remaining 21.3% (65) respondents have served the bank for more than 10 years.

4.2.1 Independent t-test and ANOVA test of Demographic Variables

Independent t-test in order to compare mean among two not related groups on the dependent variable, independent t-test is used. Table 4.2 below shows the results independent t-test of sex on employee engagement and employee performance. The group means are not statistically different as the values in Sig. (2-tailed) are >0.05 , i.e. $p=0.879$ for employee engagement and $p=0.273$ for employee performance. So it can be concluded that male and female respondents have the same level of engagement and performance.

Table 4.2 Independent sample test

		Independent Samples Test								
		Levene's Test for		t-test for Equality of Means						
		F	Sig.	t	df	Sig. (2-tailed)	Mean Differenc	Std. Error	95% Confidence	
									Lower	Upper
Employee Engagement	Equal variances assumed	4.938	0.027	-0.153	303	0.879	-0.01478	0.09681	-0.20529	0.17573
	Equal variances not assumed			-0.155	302.965	0.877	-0.01478	0.09560	-0.20291	0.17335
		Levene's Test for		t-test for Equality of Means						
		F	Sig.	t	df	Sig. (2-tailed)	Mean Differenc	Std. Error	95% Confidence	
									Lower	Upper
Employee Performance	Equal variances assumed	1.226	0.269	1.092	303	0.276	0.11133	0.10198	-0.08935	0.31201
	Equal variances not assumed			1.099	300.883	0.273	0.11133	0.10131	-0.08803	0.31069

ANOVA test compares the mean between three or more groups on the same variable. The table below shows the comparison of means of age, educational qualification and year of service among respondents on employee engagement and employee performance. Looking at the results of employee engagement, only age of respondents shown a significantly different level of engagement with $p=0.039$. To the contrary, the level of employee engagement by demographic variables of education qualification and year of service had insignificant difference i.e. >0.05 . Regarding employee performance of employees, the demographic variables i.e. age, educational qualification and year of service were not found to be statistically significantly different with respective p -value of 0.799, 0.324 and 0.875.

Table 4.3 ANOVA test for demographic variables

Employee Engagement					Employee Performance				
Demographic Variables	Descriptive	Between groups	Within groups	Total	Demographic Variables	Descriptive	Between groups	Within groups	Total
Age	Sum of Squares	5.889	209.218	215.107	Age	Sum of Squares	0.8	238.814	239.615
	df	3	301	304		df	3	301	304
	Mean Square	1.963	0.695			Mean Square	0.267	0.793	
	F	2.824				F	0.336		
	Sig.	0.039				Sig.	0.799		
Educational qualification	Sum of Squares	0.139	214.968	215.107	Educational qualification	Sum of Squares	1.782	237.832	239.615
	df	2	302	304		df	2	302	304
	Mean Square	0.07	0.712			Mean Square	0.891	0.788	
	F	0.098				F	1.132		
	Sig.	0.907				Sig.	0.324		
Year of service	Sum of Squares	2.998	212.11	215.107	Year of service	Sum of Squares	0.549	239.065	239.615
	df	3	301	304		df	3	301	304
	Mean Square	0.999	0.705			Mean Square	0.183	0.794	
	F	1.418				F	0.231		
	Sig.	0.238				Sig.	0.875		

4.3 Descriptive Statistics of Variables

The descriptive statistics of the study variables were summarized and provided in table 4.2 below, revealing the variables' mean and standard deviation. To represent the proportion of respondents who strongly agreed or disagreed with the variables' items, the average score of the five points of the Likert scale, with 5 indicating strong agreement and 1 indicating strong disagreement, was calculated for each variable. Mean value of greater than or equal to 4.5 is Very High, value between 3.51 and 4.51 is High, 2.51 to 3.5 is Moderate, 1.51 to 2.5 is Low; and less than 1.5 is Very Low (Crewel, 2012).

Table 4.4 Descriptive Statistics of Variables

Variables of the Study	N	Minimum	Maximum	Mean	Std. Deviation
Core self-evaluation	305	1	5	3.1609	1.3907
Self-Esteem	305	1	5	3.1333	1.4404
Emotional Stability	305	1	5	3.1454	1.3694
Generalized Self-Efficacy	305	1	5	3.3202	1.3468
Locus of Control	305	1	5	3.0448	1.4061
Employee Engagement	305	1	5	3.0731	1.3446
Employee Performance	305	1	5	3.0211	1.3863

Source: Own Survey Data Output (2023)

As table 4.4 above shows the mean value for self-esteem is 3.13 with Std. Deviation=1.44 this indicates that majority of the respondents have a positive view of themselves. The mean value of emotional stability according to the table is 3.15 (Std. Deviation =1.37) which is above average of the 5 point Likert scale indicating most of the respondents are emotionally stable.

Generalized self-efficacy has a mean of 3.32 (Std. Deviation =1.35) which indicates that most of the respondents believe they have the ability to perform across different situations. On the other hand, the mean score of locus of control is 3.05 (Std. Deviation =1.41). This means that the vast majority of respondents believe they have influence over their life occurrences.

Employee engagement has a mean of 3.07 (Std. Deviation = 1.35), which is more than the average score in a five point Likert scale. This suggests that, on average, the majority of employees were engaged with their jobs.

The mean value of employee performance is 3.02 (Std. Deviation =1.39), which shows most of respondents are performing well.

4.4 Correlation Analysis

Correlation analyses reveal the degree to which each variable is connected and show how those variables are linked in a positive or negative direction (Reimann, Filzmoser, Garrett, & Dutter, 2008). The correlation coefficient shall be a measure of such relationship, which is dependent on

the variability of both variables. The correlation coefficient can take a number with positive or negative sign because of covariance (Reimann et.al, 2008). Pearson's product moment correlation is one of the most commonly used methods for calculating a correlation coefficient. The technique results in a number between negative one and positive one that shows how close the two variables are, positive or negative one shows a perfect one to one relationship (positive or negative) and 0 indicates that the two variables do not have a systematic relationship (Reimann et.al, 2008).

Regarding magnitude of correlation coefficient, value from 0.30 to 0.49 moderate, from 0.50 to 1.00 large or strong, correlation coefficients between 0.10 and 0.29 may be considered small or weak (Cohen, 1988).

Table 4.5 Pearson’s correlation table

		Correlations						
		Self-esteem	Emotional Stability	Generalized Self-efficacy	Locus of Control	Employee Engagement	Employee Performance	Core Self-evaluation
Self-esteem	Pearson Correlation	1						
Emotional Stability	Pearson Correlation	.339**	1					
Generalized Self-efficacy	Pearson Correlation	.351**	.590**	1				
Locus of Control	Pearson Correlation	.347**	.479**	.579**	1			
Employee Engagement	Pearson Correlation	.371**	.350**	.429**	.499**	1		
Employee Performance	Pearson Correlation	.432**	.455**	.446**	.392**	.594**	1	
Core Self-evaluation	Pearson Correlation	.674**	.773**	.821**	.793**	.541**	.563**	1

** . Correlation is significant at the 0.01 level (2-tailed).

Source: Own Survey Data Output (2023)

The above correlation table shows that self-esteem and employee engagement are moderately related ($r=0.371$, $p<=0.01$). Emotional stability, generalized self-efficacy and locus of control are also moderately related with employee engagement with ($r=0.350$, $p<=0.01$), ($r=0.429$, $p<=0.01$) and ($r=0.499$, $p<=0.01$), respectively. In addition, core self-evaluation is significantly correlated with employee engagement ($r=0.541$, $p<=0.01$)

As per the correlation table, employee engagement and employee performance have a significant correlation with $r=0.594$ significant at 1%.

Self-esteem, emotional stability, generalized self-efficacy and locus of control are moderately related with employee performance with ($r=0.432$, $p\leq 0.01$), ($r=0.455$, $p\leq 0.01$), ($r=0.446$, $p\leq 0.01$) and ($r=0.392$, $p\leq 0.01$), correspondingly. The correlation coefficient ($r=0.563$) of core self-evaluation and employee performance shows a significant relationship between the variables.

From the results in the above table, at a significance level of 0.01, we can conclude that the dependent, independent and mediator variables are very closely related. In addition, one of the critical preconditions for analyzing mediation was also met by that finding which requires a strong link between independent variables and mediator (Baron and Kenny, 1986).

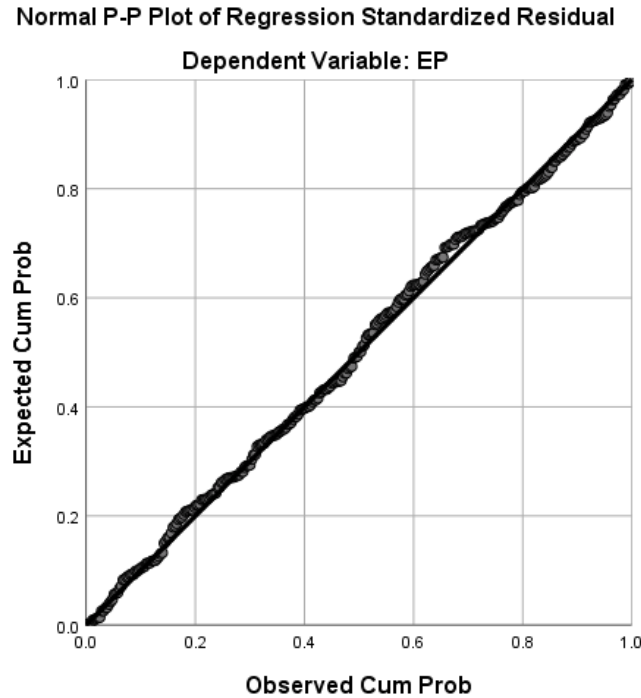
4.5 Test for Assumptions of Regression Analysis

The basic assumption of multiple regression analysis: linearity, normality, multi-collinearity, and homoscedasticity were tested prior to performing regression analysis.

4.5.1 Linearity Test

The relationship of independent and dependent variables is linear in a linear regression. A standard multiple regressions accurately estimate their relationship when the relation between independent and dependent variables is linear. Where there is no linear relationship, the regression analysis results will underestimate the true relationship and an inaccurate statistical result occurs (Jensen & Ramirez, 2013). Scatter plots of the regression residual values for each model have been used in order to ascertain whether a linear relationship is established with regard to dependent and independent variables. The scatter of residuals showed that the points were generally in a horizontal order from bottom right upwards. It is thus shown that there was no violation of the linearity assumption.

Figure 4.1: Normal P-P Plot

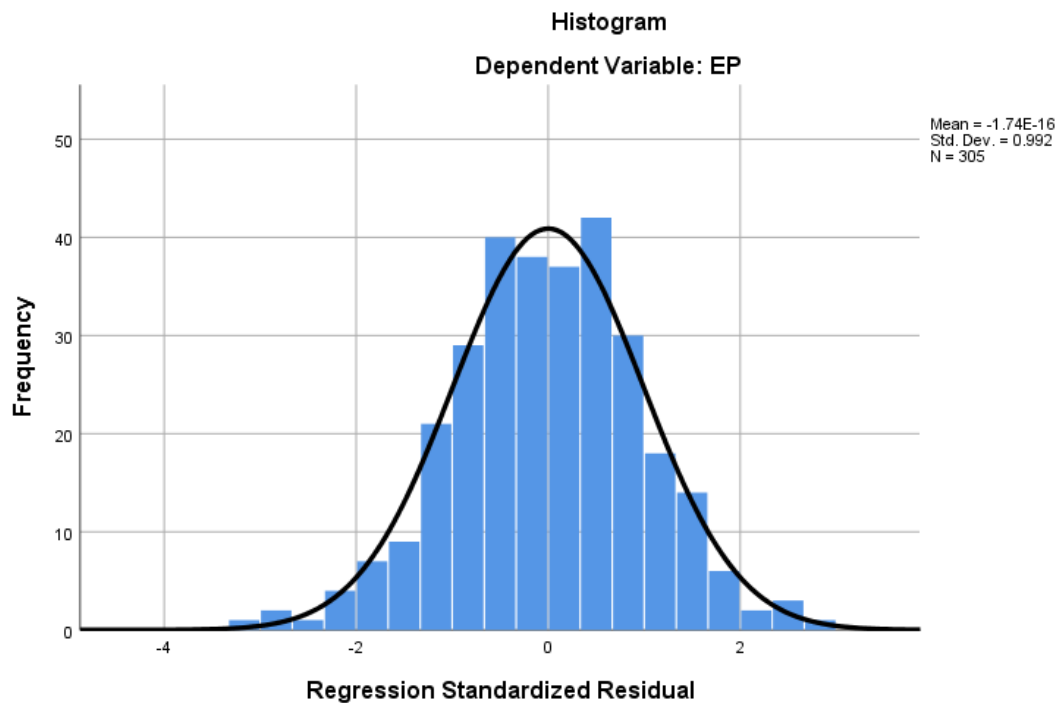


Source: Own Survey Data Output (2023)

4.5.2 Normality Test

To determine if the data are well modeled by normal distribution or not, and to calculate how likely that an underlying random variable will normally be distributed; a statistical normality test is used. A number of statistical procedures had assumed that sampling was distributed in normal fashion and so, where sample data were approximately normal, such distribution would also occur. For a simple regression analysis normal distribution is checked through histogram and a P-P plot (probability–probability plot) (Field, 2009). A normal distribution appears to be a symmetrical bell shape curve, the mean, median and mode being equal or near each other (Krithikadatta, 2014). The frequency distribution, as it appears to be a bell shape curve, is thus shown in Figure 4.2.

Figure 4.2: Normality Test



Source: Own Survey Data Output (2023)

4.5.3 Multicollinearity Test

One of the most important assumptions used in a multiple regression analysis is that there are very high correlation coefficients, known as multicollinearity, among separate study variables (Burns & Burns, 2008). According to Andy (2006) tolerance level below 0.1 is nearly certainly indicative of a serious co linearity problem. Burns & Burns (2008), also points out that concerns are also raised with respect to a VIF value exceeding 10.

All the independent variables of the study were found to have a tolerance of at least 0.1 and VIF values below 10 in this study, suggesting that there was no violation of multicollinearity assumption.

Table 4.6 Multicollinearity Test

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	Self-Esteem	0.794	1.259
	Emotional Stability	0.610	1.638
	Generalized Self-Efficacy	0.522	1.917
	Locus of Control	0.565	1.770
	Employee Engagement	0.688	1.453
a. Dependent Variable: Employee Performance			

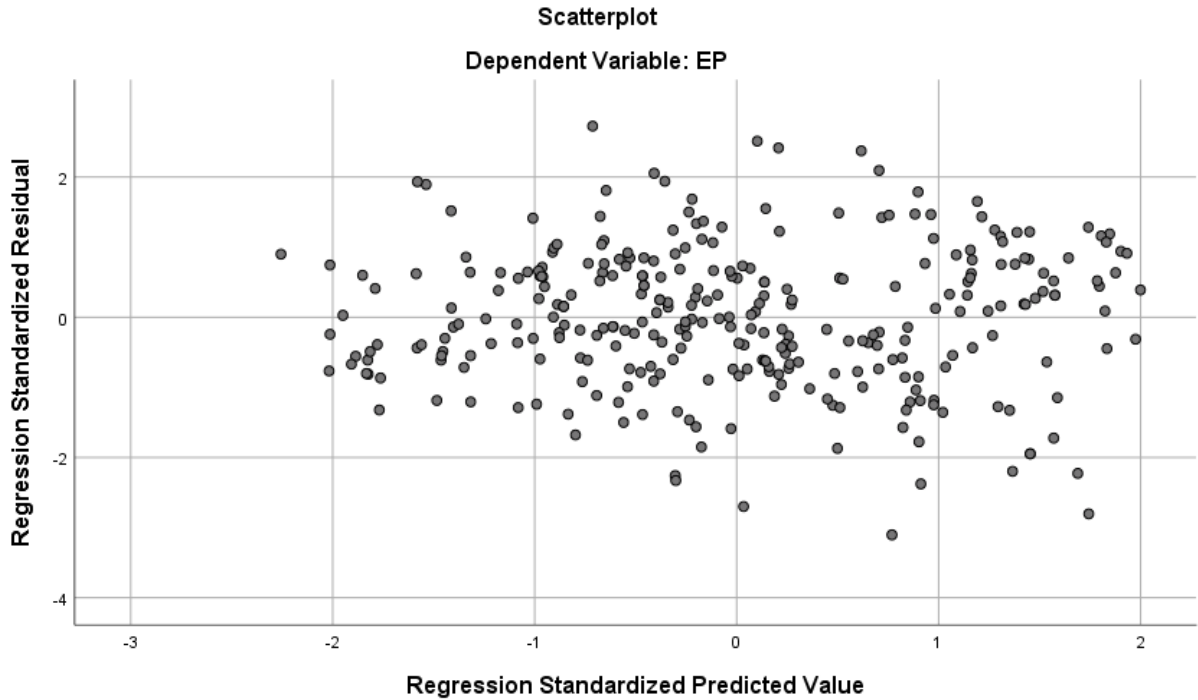
Source: Own Survey Data Output (2023)

4.5.4 Homoscedasticity Test

Homoscedasticity assumption is that the difference between the same variable, which has been independently sampled, will be equivalent (Osborn & Waters, 2002). This assumption states that variance between Ys and X will be equal for each of them in a regression analysis. A plot of predicted Y versus the residual values is a common suggestion for examining assumptions on homoscedasticity in regression analysis. Heteroscedasticity is showed when these values are spread from left to right or right to left.

The scatterplot in figure below shows that the points are concentrated around 0, which does not appear to be a violation of homoscedasticity.

Figure 4.3 Scatterplot



Source: Own Survey Data Output (2023)

4.6 Regression Analysis

In order to assess the relationship of independent and dependent variables, standard regression has been used. The R-square values, Beta coefficients and the p-values for each of the relationships were reported

4.6.1 Regression Model Specification

Model 1a: Self-esteem, emotional stability, generalized self-efficacy and locus of control as predictors of employee performance

Model 1b: Core self-evaluation as predictor of employee performance

$$Y_1 = \alpha_1 + \beta_1 X_1 + \beta_2 X_2 + \beta_3 X_3 + \beta_4 X_4 + \beta_5 X_5 + \epsilon \dots \text{Model 1a}$$

$$Y_1 = \alpha_1 + \beta_5 X_5 + \epsilon \dots \text{Model 1b}$$

Where Y = employee performance

α_1 = intercept of employee performance

$\beta_1, \beta_2, \beta_3, \beta_4, \beta_5$ = Coefficients

X₁, X₂, X₃, X₄ = self-esteem, emotional stability, generalized self-efficacy and locus of control

X₅ = Core self-evaluation

ε = Error term

Model 2a: Self-esteem, emotional stability, generalized self-efficacy and locus of control as predictors of employee engagement

Model 2b: Core self-evaluation as predictor of employee engagement

$$Y_2 = \alpha_2 + \beta_5 X_1 + \beta_6 X_2 + \beta_7 X_3 + \beta_8 X_4 + \beta_9 X_5 + \varepsilon \dots \text{Model 2a}$$

$$Y_2 = \alpha_2 + \beta_9 X_5 + \varepsilon \dots \text{Model 2b}$$

Where Y₂ = employee engagement

α₂ = intercept of employee engagement

β₅, β₆, β₇, β₈, β₉ = Coefficient

X₁, X₂, X₃, X₄ = self-esteem, emotional stability, generalized self-efficacy and locus of control

X₅ = Core self-evaluation

ε = Error term

Model 3: Employee Engagement as a predictor of employee performance

$$Y_1 = \alpha_3 + \beta_9 X + \varepsilon \dots \text{Model 3}$$

Where Y₁ = Employee Performance

α₃ = intercept of employee performance

β₉ = Coefficient

X = employee engagement

ε = Error term

Model 4a: Employee engagement mediates the relationship between self-esteem emotional stability generalized self-efficacy, locus of control and employee performance.

Model 4b: Employee engagement mediates the relationship between core self-evaluation and employee performance

$$Y_1 = \alpha_4 + \beta_{10} X_1 + \beta_{11} X_2 + \beta_{12} X_3 + \beta_{13} X_4 + \beta_{14} X_5 + \beta_{15} M + \varepsilon \dots \text{Model 4a}$$

$$Y_1 = \alpha_4 + \beta_{14} X_5 + \beta_{15} M + \varepsilon \dots \text{Model 4b}$$

Where Y = Employee Performance

M= employee engagement

α_4 = intercept of employee performance

$\beta_{10}, \beta_{11}, \beta_{12}, \beta_{13}, \beta_{14}, \beta_{15}$ = Coefficients

X_1, X_2, X_3, X_4 = Self-esteem, emotional stability, generalized self-efficacy and locus of control

X_5 = Core self-evaluation

ε = Error term

4.6.2 Regression Results

A multiple regression analysis was applied to study the relationship between dependent and independent variables, with a view to defining the impact employee engagement on the relationship of core self-evaluation and employee performance. The regression provides information on the significance of the variables used in the model, while the R^2 provides an explanation as to how much variance in the dependent variable is explained by the model.

Table 4.7 Regression analysis model summary

Model Summary				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1a	.572 ^a	0.327	0.318	16.85976
1b	.563 ^a	0.317	0.315	16.90543
a. Predictors: (Constant), Self-esteem, Emotional Stability, Generalized Self-efficacy, Locus of Control				
b. Predictors: (Constant), Core self-evaluation				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
2a	.558 ^a	0.312	0.303	11.94109
2b	.541 ^a	0.293	0.291	12.04376
a. Predictors: (Constant), Self-esteem, Emotional Stability, Generalized Self-efficacy, Locus of Control				
b. Predictors: (Constant), Core self-evaluation				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
3	.594 ^a	0.353	0.351	16.45271
a. Predictors: (Constant), Employee Engagement				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
4a	.676 ^a	0.457	0.448	15.17269
4b	.660 ^a	0.435	0.432	15.39547
a. Predictors: (Constant), Self-esteem, Emotional Stability, Generalized Self-efficacy, Locus of Control, Employee Engagement				
b. Predictors: (Constant), Core self-evaluation, Employee Engagement				

Source: Own Survey Data Output (2023)

As table 4.7 shows, R^2 value for the regression of model 1a is 0.318. This shows that self-esteem, emotional stability, generalized self-efficacy and locus of control in this study describe about 31.8% of the variation in employee performance. The R^2 value of model 1b is 0.315 where the variation of employee performance is explained by core self-evaluation by 31.5%.

The second model (2a) show predicting variables (self-esteem, emotional stability, generalized self-efficacy and locus of control) and outcome variable of employee engagement, the R^2 value

0.303 indicates that employee engagement can be explained by self-esteem, emotional stability, generalized self-efficacy and locus of control by 30.3% of variation. Model 2b as shown in the table has R square value of 0.291, where core self-evaluation overall explains 29.1% variation in employee engagement. The R² value of the third model is 0.351 As a result, 35.1% of the variation in employee performance is explained by employee engagement.

The fourth model (4a) shows that the R² value is 0.448. This indicates that the variation in the performance of employees is explained by 44.8% by core self-evaluation traits (self-esteem, emotional stability, generalized self-efficacy and locus of control) and employee engagement. The second fourth model (4b) has R² value of 0.432 which is an indication of variation in employee performance is described by 43.2% by overall core self-evaluation traits and employee engagement.

The results from ANOVA show that the sig value, i.e. p=0.000 for all models, is less than 0.05 significant values as shown below. This shows that there is statistically significant relationship between the predictor variables (self-esteem, emotional stability, generalized self-efficacy and locus of control), mediating variable (employee engagement) and dependent variable (employee performance)

Table 4.8 ANOVA Result

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1a	Regression	78.413	4	19.603	36.482	.000 ^b
	Residual	161.201	300	0.537		
	Total	239.615	304			
a. Dependent Variable: Employee Performance						
b. Predictors: (Constant), Self-esteem, Emotional Stability, Generalized Self-efficacy ,Locus of Control						
1b	Regression	75.918	1	75.918	140.523	.000 ^b
	Residual	163.697	303	0.540		
	Total	239.615	304			
a. Dependent Variable: Employee Performance						

b. Predictors: (Constant), Core self-evaluation						
Model		Sum of Squares	df	Mean Square	F	Sig.
2a	Regression	67.091	4	16.773	33.995	.000 ^b
	Residual	148.017	300	0.493		
	Total	215.107	304			
a. Dependent Variable: Employee Engagement						
b. Predictors: (Constant), Self-esteem, Emotional Stability, Generalized Self-efficacy ,Locus of Control						
Model		Sum of Squares	df	Mean Square	F	Sig.
2b	Regression	63.028	1	63.028	125.577	.000 ^b
	Residual	152.079	303	0.502		
	Total	215.107	304			
a. Dependent Variable: Employee Engagement						
b. Predictors: (Constant), Core self-evaluation						
Model		Sum of Squares	df	Mean Square	F	Sig.
3	Regression	84.568	1	84.568	165.268	.000 ^b
	Residual	155.047	303	0.512		
	Total	239.615	304			
a. Dependent Variable: Employee Performance						
b. Predictors: (Constant), Employee Engagement						
Model		Sum of Squares	df	Mean Square	F	Sig.
4a	Regression	109.496	5	21.899	50.322	.000 ^b
	Residual	130.119	299	0.435		
	Total	239.615	304			
a. Dependent Variable: Employee Performance						
b. Predictors: (Constant), Self-esteem, Emotional Stability, Generalized Self-efficacy ,Locus of Control, Employee Engagement						
Model		Sum of Squares	df	Mean Square	F	Sig.
4b	Regression	104.302	2	52.151	116.395	.000 ^b
	Residual	135.312	302	0.448		
	Total	239.615	304			
a. Dependent Variable: Employee Performance						
b. Predictors: (Constant), Employee Engagement,, Core self-evaluation						

Source: Own Survey Data Output (2023)

Table 4.9 Regression coefficient analysis

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1a	(Constant)	1.234	0.154		8.014	0.000
	Self-esteem	0.192	0.038	0.265	5.103	0.000
	Emotional Stability	0.177	0.049	0.220	3.627	0.000
	Generalized Self-efficacy	0.126	0.049	0.167	2.570	0.011
	Locus of Control	0.069	0.043	0.097	1.615	0.107
a. Dependent Variable: Employee Performance						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1b	(Constant)	1.282	0.153		8.397	0.000
	Core self-evaluation	0.550	0.046	0.563	11.854	0.000
a. Dependent Variable: Employee Performance						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
2a	(Constant)	1.541	0.148		10.445	0.000
	Self-esteem	0.131	0.036	0.191	3.636	0.000
	Emotional Stability	0.031	0.047	0.041	0.663	0.508
	Generalized Self-efficacy	0.105	0.047	0.148	2.248	0.025
	Locus of Control	0.222	0.041	0.328	5.383	0.000
a. Dependent Variable: Employee Engagement						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
2b	(Constant)	1.488	0.147		10.116	0.000
	Core self-evaluation	0.501	0.045	0.541	11.206	0.000
a. Dependent Variable: Employee Engagement						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
3	(Constant)	1.094	0.155		7.042	0.000
	Employee Engagement	0.627	0.049	0.594	12.856	0.000
a. Dependent Variable: Employee Performance						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.

		B	Std. Error	Beta		
4a	(Constant)	0.528	0.162		3.262	0.001
	Self-esteem	0.132	0.035	0.182	3.813	0.000
	Emotional Stability	0.163	0.044	0.202	3.705	0.000
	Generalized Self-efficacy	0.077	0.044	0.103	1.745	0.082
	Locus of Control	-0.032	0.040	-0.045	-0.794	0.428
	Employee Engagement	0.458	0.054	0.434	8.451	0.000
a. Dependent Variable: Employee Performance						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
4b	(Constant)	0.639	0.161		3.973	0.000
	Core self-evaluation	0.334	0.050	0.341	6.637	0.000
	Employee Engagement	0.432	0.054	0.409	7.959	0.000
a. Dependent Variable: Employee Performance						

Source: Own Survey Data Output (2023)

4.7 Discussion of the result

As the regression coefficient table shows, standardized beta coefficients for the predictors: self-esteem, emotional stability, generalized self-efficacy and locus of control in Model 1a is 0.265, 0.220, 0.167 and 0.097, respectively. The p – value for the three predictors (self-esteem, emotional stability and generalized self-efficacy) is significant ($p < 0.05$) and can be concluded that the predictors can predict employee performance significantly. However, the p-value of locus of control is 0.107 which is greater than 0.05 indicates that the effect of locus of control on employee performance is insignificant. This results in rejection of H1.4. This finding contradicts a study conducted by Michna (2009), Mamlin, Harris & Case (2011) and Judge et al. (2003) that determined that locus of control has significant impact on performance. The beta coefficient of 0.265 in self-esteem implies a unit increase in self-esteem of employees causes an increase in their performance by 26.5%. This result supported H1.1 that states self-esteem has a positive and significant impact on employee performance.

By the same token, a unit changes in emotional stability and generalized self-efficacy causes a change in employee performance by 22% and 16.7%. The results are supportive of the hypothesis stated under H1.2 and H1.3. A research by Jackson, Scott, Shaw & Rich (2007) and Cherian & Jacob (2013) found that self-efficacy significantly predicts performance which is in

line with the results of this study. Pierce and Gardner (2004) and Lyubomirsky, King & Diener (2005) found a positive effect of self-esteem on employee performance which is in line with the results of the study. The results also provided support for Smithikrai's (2007) and Tyle & Newcombe's (2006) finding that emotional stability has significant impact on performance.

The standardized beta coefficient for Model 1b is 0.563 with p-value of 0.000. This indicates that a unit change in overall core self-evaluation causes 56.3% increase in employee performance. The significant effect of core self-evaluation on employee performance supported hypothesis 1. The results supported the research finding of Grant & Wrzesniewski (2010), Judge & Bono (2001) and Judge et al, (1998) who found a positive and significant effect of core self-evaluation on performance of employees.

According to table 4.9 Model 2a, there is a significant change in employee engagement when self-esteem, generalized self-efficacy and locus of control change with p-value<0.05. To the contrary the effect of emotional stability on employee engagement is insignificant with p-value>0.05. This finding contradicts the results reported on the study of Kim, Shin & Swanger (2009) and Woods & Sofat (2013).

As observed in the table, a unit change in self-esteem, generalized self-efficacy and locus of control causes a change in employee engagement by 19.1%, 14.8% and 32.8%, respectively. The results supported hypothesis H2.1, H2.2 and H2.4 but, rejected H2.3. The findings are consistent with the findings of Halbesleben (2010) and Karatepe & Olugbade (2009) who examined relationship between self-efficacy and engagement found that trait self-efficacy, had a positive relationship with work engagement, such that self-efficacious employees were more engaged in their work. Self-esteem was also found to be positively related to work engagement by Salmela-Aro & Nurmi (2007).

According to table 4.9 for model 2b, the standardized β coefficient is 0.541 with p-value<0.05 which indicates the unit increment in core self-evaluation causes 54.1% increase in employee level of engagement. The finding is supportive of H2.

As shown in table 4.9 the standardized β coefficient for model 3 is 0.594 with significant p-value (0.000). This indicates that a unit change in employee engagement causes 59.4% change in employee performance. The result is in agreement with H9 that states that employee engagement has a positive and significant influence on employee performance. The result is consistent with

previous studies (Anitha, 2014, Bakker et al., 2012, Halbesleben & Wheeler, 2008, Salanova et al., 2005, Schaufeli et al., 2006)

In the last models of regression (Model 4a and 4b), the effect of self-esteem, emotional stability, generalized self-efficacy and locus of control and core self-evaluation with mediating variable (employee engagement) on independent variable (employee performance) is tested. The results revealed the mediation role of employee engagement reduces the beta coefficients of the predictor variables.

4.8 Mediation Testing

Baron and Kenny's (1986) model for testing mediation was used as a guiding framework for the mediation test. Four conditions must be met in Baron and Kenny's (1986) mediation test paradigm for which a variable is to be classified as mediator. These are, the independent variable must have a significant influence over the dependent variable in model one, and in model two an independent variable must have a significant relation with the mediator, in model three, the mediator needs to have a significant relation with the dependent variable and finally in model three, the independent variable must not predict dependent variables more strongly than in model one (Baron and Kenny, 1986).

The regression result of Model 1a revealed that self-esteem, emotional stability and generalized self-efficacy are significantly related with employee performance ($\beta=0.265$, 0.220 and 0.167 , $p<0.05$) with the exception of locus of control. For Model 1b core self-evaluation is significantly related with employee performance with standardized beta coefficient of 0.563 ($p<0.05$). Hence the first condition is partially fulfilled.

The second condition is that there should be a significant relationship between the independent and mediator variable. As shown in model 2a of the regression result, self-esteem, generalized self-efficacy and locus of control and employee engagement are significantly related ($\beta=0.191$, 0.148 and 0.328 , $p<0.05$). On the other hand, the relationship between emotional stability and employee performance is insignificant. The regression result of Model 2b revealed significant relationship between core self-evaluation and employee engagement ($\beta=0.541$, $p=0.000$).

The regression analysis result of model 3 showed that employee engagement and employee performance are significantly related ($\beta=0.549$, $p=0.000$). Thus, the third condition is fulfilled.

The final and fourth condition requires the independent variable must predict less strongly in model three than in model one. The mediating effect of employee engagement in the relationship between self-esteem, emotional stability, generalized self-efficacy and locus of control and employee performance in model 4a has reduced β value from 0.265 to 0.185, 0.220 to 0.202, 0.167 to 0.103 and 0.097 to -0.045 which shows that the fourth condition is met. However, the effect of generalized self-efficacy and locus of control on employee performance when coupled with employee engagement is insignificant. Similarly, in Model 4b the β value was reduced from 0.563 to 0.341.

Therefore, as shown above all the condition of Baron and Kenny's model are fulfilled only for the predictor- self-esteem and overall core self-evaluation. As a result, it can be concluded that employee engagement significantly mediates the relationship between self-esteem, core self-evaluation and employee performance.

In addition to Baron and Kenny's (1986) model, Sobel (1986) test was carried out to evaluate the indirect effect of the mediating variable. Using models 1a, 1b, 4a and 4b, the values presented in the table below were obtained from an online Sobel test calculator. The results revealed that employee engagement only significantly mediates the relationship between self-esteem, core self-evaluation overall and employee performance and the mediation effect of employee engagement on the other predictors and employee performance is insignificant. However, for emotional stability the mediation effect of employee engagement is significant in the sobel test unlike the Baron and Kenny's model. Therefore, the findings support H4 and H4.1 and reject 4.2, H4.3 and H4.4.

Table 4.10 Results of Sobel test

Variables	Test Statistics	Std. Error	P-Value
Self-Esteem	3.19535266	0.00793152	0.0013966
Emotional Stability	2.5862586	0.0111555	0.00970241
Generalized Self-Efficacy	1.44674754	0.00670608	0.14796764
Locus of Control	-0.55589709	0.00397196	0.57828121
Core Self-Evaluation	5.92404125	0.03165913	0

Source: Own Survey (2023)

4.9 Hypothesis Testing

Hypothesis	Decision	Reason
H1: Core self-evaluation has a positive and significant effect on employee performance	Accepted	$\beta=0.563$, P-value=0.000, $p<0.05$
H1.1: Self-esteem has a positive and significant effect on employee performance	Accepted	$\beta=0.265$, P-value=0.000, $p<0.05$
H1.2: Generalized Self-efficacy has a positive and significant effect on employee performance	Accepted	$\beta=0.167$, P-value=0.011, $p<0.05$
H1.3: Emotional Stability has a positive and significant effect on employee performance	Accepted	$\beta=0.220$, P-value=0.000, $p<0.05$
H1.4: Locus of control has a positive and significant effect on employee performance	Rejected	$\beta=0.097$, P-value=0.107, $p>0.05$
H2: Core self-evaluation has a positive and significant effect on employee engagement	Accepted	$\beta=0.541$, P-value=0.000, $p<0.05$
H2.1: Self-esteem has a positive and significant effect on employee engagement	Accepted	$\beta=0.191$, P-value=0.000, $p<0.05$
H2.2: Generalized Self-efficacy has a positive and significant effect on employee engagement	Accepted	$\beta=0.148$, P-value=0.025, $p<0.05$
H2.3: Emotional Stability has a positive and significant effect on employee engagement	Rejected	$\beta=0.041$, P-value=0.508, $p>0.05$
H2.4: Locus of control has a positive and significant effect on employee engagement	Accepted	$\beta=0.328$, P-value=0.000, $p<0.05$
H3: Employee engagement has a positive and significant effect on employee performance	Accepted	$\beta=0.594$, P-value=0.000, $p<0.05$
H4: Employee engagement significantly mediates the relationship between core self-evaluation and employee performance	Accepted	$\beta=0.341$, P-value=0.000, $p<0.05$
H4.1: Employee engagement significantly mediates the relationship between self-esteem and employee performance	Accepted	$\beta=0.182$, P-value=0.000, $p<0.05$

H4.2: Employee engagement significantly mediates the relationship between emotional stability and employee performance	Rejected	$\beta=0.202$, P-value= 0.508 , $p>0.05$
H4.3: Employee engagement significantly mediates the relationship between generalized self-efficacy and employee performance	Rejected	$\beta=0.103$, P-value= 0.147 , $p>0.05$
H4.4: Employee engagement significantly mediates the relationship between locus of control and employee performance	Rejected	$\beta=-0.045$, P-value= 0.578 , $p>0.05$

CHAPTER FIVE

SUMMARY, CONCLUSION AND RECOMMENDATION

This chapter provides a summary of the findings and conclusions, as well as forward recommendations and direction for future studies on the basis of study results.

5.1 Summary of Findings

The objective of the study was to examine the mediating role of employee engagement in the relationship between core self-evaluation and employee performance in case of Wegagen Bank S.C.

Out of the 343 questionnaires distributed, 305 (88.9% response rate) valid questionnaires were collected and used for analysis. The collected data was analyzed using statistical package for social science software (SPSS). A regression analysis was employed for testing the hypotheses. Prior to applying regression analysis for testing the research hypothesis, reliability, correlation analysis and other preliminary tests (like multicollinearity, linearity, normality test) were performed. With regard to the reliability, the results showed that all measures used in this study had an acceptable level of reliability above 0.70. In addition, the results showed that no significant problems were encountered with regard to tests which would have resulted in a serious violation of the regression analysis assumptions.

The overall findings of the hypothesis tests showed that core self-evaluation dimensions except locus of control have significant and positive relationship with employee performance. Likewise, the results have also confirmed that the employee engagement have positive and significant relationship with employee performance. In addition, overall core self-evaluation has significant impact on employee performance and employee engagement. In relation to the mediation function of employee engagement in a relationship between core self-evaluation dimensions and employee performance the results showed that employee engagement had mediating role on the relationship between self-esteem and employee performance. Therefore, the results reported in this study supported H1, H2, H3, H4, H1.1, H1.2, H1.3, H2.1, H2.2, H2.4, H4.1 and rejected H4.2, H4.3, H4.4, H2.3 and H1.4

5.2 Conclusion

The results of the study revealed that three of the core self-evaluation dimensions (self-esteem, emotional stability and generalized self-efficacy) and overall core self-evaluation have a positive and significant impact on employee performance. However, locus of control even though it has a positive impact on employee performance, has insignificant effect. This implies that employees that are confident with their ability to perform in a variety of contexts, who have a calm behavior, and who have a positive self-perception tend to perform well.

The results also revealed that effect of three of core self-evaluation dimensions (self-esteem, generalized self-efficacy and locus of control) and overall core self-evaluation on employee engagement is positive and significant. This indicates that employees with high self-esteem, generalized self-efficacy and locus of control are engaged employees.

The results of the study proved that employee engagement have a positive and significant impact on employee performance. This points out that when employees are engaged, their performance increases.

As per the results of the study employee engagement mediates the relationship between self-esteem and overall core self-evaluation and employee performance. This indicates there is indirect relationship (through employee engagement) between self-esteem, overall core self-evaluation and employee performance.

5.3 Recommendation

The finding of the study suggests that self-esteem, emotional stability and generalized self-efficacy have a positive and significant impact on employee performance. In addition, the study also found that self-esteem, generalized self-efficacy and locus of control as a significant contributor of employee engagement. Therefore, the bank needs to identify employees with high core self-evaluation in order to increase employee performance and engagement and attain organizational goals.

This study also found that employee engagement is significant contributor of employee performance. This suggests that the bank needs to develop ways to improve the engagement among its employees in order to augment their performance. The bank should therefore, devise strategies to monitor its employee's engagement from time to time.

5.4 Direction for Future Research

The study's scope could be further increased by integrating additional variables that could explain additional variance in employee performance and employee engagement and decomposing the independent and mediating variable into its dimensions under the theoretical framework. This is a cross-sectional study. It is possible to carry out a longitudinal study in which employee's insights of them and their level of engagement will be recorded during different time periods.

The study was conducted at Wegagen Bank S.C. with a small sample size A comparatively bigger sample size may be drawn from other government and private owned banks that could be used in any future investigation to obtain a more complete picture and generalizations of the study findings.

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Appendix: Questionnaire

**ADDIS ABABA UNIVERSITY
COLLEGE OF BUSINESS AND ECONOMICS
DEPARTMENT OF MANAGEMENT
MBA PROGRAM**

Dear Respondents:

I am a graduate student at Addis Ababa University College of Business and Economics, Department of Management. Currently, I am conducting a research titled **The Mediating Role of Employee Engagement in the Relationship between Core Self-evaluation and Employee performance: In Wegagen Bank S.C.** as a partial fulfillment of requirements for the award of Masters of Business Administration.

The purpose of this questionnaire is to gather data for the proposed study. Therefore, I kindly request you to assist the successful completion of the study by providing the necessary information. I confirm that the information you share will stay confidential and will only be used for the aforementioned academic purpose only.

Thank you in advance for your kind cooperation.

Sincerely Yours;

Jerusalem Nigussie

E-mail: jerrynig77@gmail.com

Note:

1. No need of writing your name.
2. Put ‘√’ mark on the appropriate block/cell both for multiple choice and Likert scale questions.
3. If you need further explanation you can contact me and discuss the matter freely using the above address.

Part – I: Demographic Information

1. Sex: Male Female
2. Age: 18-25 years 26-35 years 36-45 years Above 45 years
3. Educational Qualification: College diploma First Degree Second Degree & above
4. Year (s) of service in WB: Below 1 year 1 to 5 years 6 to 10 years
 Above 10 years

Part II: Five Point Likert Scale Questions

Please express your level of agreement in the following questions by putting ‘√’ mark in the appropriate cell.

	Statements	Strongly Disagree	Disagree	Neutral	Agree	Strongly Agree
		1	2	3	4	5
Core Self-Evaluation						
Self-Esteem						
CSE _{SE}	I am confident I get the success I deserve in life					
CSE _{SE}	When I try, I generally succeed					
CSE _{SE}	Overall, I am satisfied with myself					
Emotional Stability						
CSE _{ES}	Sometimes I feel cheerful					
CSE _{ES}	Sometimes when I fail I feel worthless					
CSE _{ES}	There are times when things look pretty bleak and hopeless to me					
Generalized Self-efficacy						
CSE _{GSE}	I complete tasks successfully					
CSE _{GSE}	I am confident about my competence					
CSE _{GSE}	I am capable of coping with most of my problems					
Locus of Control						

CSE _{LC}	I feel in control of my work					
CSE _{LC}	I determine what will happen in my life					
CSE _{LC}	I feel in control of my success in my career					
Employee Engagement						
EE _V	At my work, I feel that I am bursting with energy					
EE _V	At my job, I feel strong and vigorous					
EE _V	When I get up in the morning, I feel like going to work					
EE _V	I can continue working for very long periods at a time					
EE _V	At my job, I am very resilient, mentally					
EE _V	At my work I always persevere, even when things do not go well					
EE _D	I find the work that I do full of meaning and purpose					
EE _D	I am enthusiastic about my job					
EE _D	My job inspires me					
EE _D	To me, my job is challenging					
EE _D	I am proud on the work that I do					
EE _A	Time flies when I'm working					
EE _A	When I am working, I forget everything else around me					
EE _A	I feel happy when I am working intensely					
EE _A	I am immersed in my work					
EE _A	I get carried away when I'm working					
EE _A	It is difficult to detach myself from my job					
Employee Performance						
EP _T	I use to maintain high standard of work.					
EP _T	I am capable of handling my assignments without much supervision.					

EP _T	I am very passionate about my work.					
EP _T	I know I can handle multiple assignments for achieving organizational goals.					
EP _T	I use to complete my assignments on time					
EP _T	My colleagues believe I am a high performer in my organization					
EP _A	I use to perform well to mobilize collective intelligence for effective team work					
EP _A	I could manage change in my job very well whenever the situation demands					
EP _A	I can handle effectively my work team in the face of change.					
EP _A	I always believe that mutual understanding can lead to a viable solution in organization.					
EP _A	I use to lose my temper when faced with criticism from my team members.					
EP _A	I am very comfortable with job flexibility.					
EP _A	I use to cope well with organizational changes from time to time.					
EP _C	I used to extend help to my co-workers when asked or needed					
EP _C	I love to handle extra responsibilities					
EP _C	I extend my sympathy and empathy to my co-workers when they are in trouble					
EP _C	I actively participate in group discussions and work meetings.					
EP _C	I use to praise my co-workers for their good work.					
EP _C	I derive lot of satisfaction nurturing others in organization.					

EP _C	I use to share knowledge and ideas among my team members.					
EP _C	I use to maintain good coordination among fellow workers					
EP _C	I use to guide new colleagues beyond my job purview.					
EP _C	I communicate effectively with my colleagues for problem solving and decision making.					

Thank you for your participation!