



**AN ANALYSIS ON A STRATEGIC ASSET ALLOCATION: A
CASE STUDY ON CIMB WEALTH ADVISORS (CWA)
CONVENTIONAL FUND**

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'DECLARATION OF ORIGINAL WORK'

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Hereby, declare that:

- This work has not previously been accepted in substance for any degree, any locally or overseas, and is not being concurrently submitted for this degree or any other degrees.
- This project paper is the result of my independent work and investigation, except where otherwise stated.
- All verbatim extracts have been distinguished by quotation marks and sources of my information have been specifically acknowledged.

Signature: _____

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ACKNOWLEDGEMENT



“In the name of Allah SWT, The Most Gracious The Most Merciful”

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ABSTRACT

This study explores the relationship between asset allocations of Local Equity versus Regional Equity (CPECPAE), Local Equity versus Global Equity (CPECPGG), Local Equity versus Fixed Income (CPECPSB), Regional Equity versus Global Equity (CPAECPPGG), and Regional Equity versus Fixed Income (CPAECPSB) with the return of portfolio. Asset allocation is based on the idea that in different years a different asset is the best performing one. Therefore, this study is important to investigate whether different asset allocation can produce different return of portfolio and with combination of assets can maximizes return of portfolio with suitable risk. The data used are from secondary data and have been calculated into monthly return of each fund. Then, the collected data is being run using SPSS. Once the results have been derived from the program, then the results is interpreted by a number of statistical. In this study, the results are interpreted by using Multiple Linear Regressions, Coefficient of Determination (R^2), T-statistic and F-statistic. In conclusion, based on the result interpreted using Multiple Linear Regressions, Coefficient of Determination (R^2), T-statistic and F-statistic, asset allocations of CPECPAE and CPECPGG have significant (positive) relationship with return on portfolio, while the asset allocations of CPECPSB, CPAECPPGG and CPAECPSB show insignificant (negative) relationship with return of portfolio. In the end of this research, the researcher has made some recommendations for the investors and for the further researchers.