



**PERFORMANCE OF EQUITY FUND INVESTED  
IN MALAYSIA AND OVERSEAS  
MARKET**

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**MAY 2007**

## **ACKNOWLEDGEMENT**

All praise to Allah the Mighty that with His consent and gives I had completed this thesis. I am so in big thankfulness that been given the chance to treasure this topic in details. Here, I would love to take a chance to present my appreciation to all parties that really help me a lot in doing my study.

First of all, I would like to express my thanks to my dear advisor, Puan Hazila Ismail for giving me a lot of guidance and care all through this thesis. I really admire the way you guide and advise me and I would not forget this precious time. Also thanks to En. Sukor for his supervision and direction. Honestly, by doing this study, it really helps improving and enhancing my knowledge.

Next, I also want to thank to my parents that always with me in completing any task. Their support and encouragement always accompany me so that I would not feel alone. Not forgotten to my beloved friends Anis Nurhidayah Anuar, Nurul Hidayah Mohamad Shar, Nuramalina Zailani, Norsazreen Nordin and Mohd Hafiz Mohd Rashid that always been there for me, sharing me their ideas, time, knowledge, power and thoughts when I am in need. Thanks guys, I really appreciate that.

And lastly, to my clique and those that gets involved and co-operated directly or indirectly, a very big thanks to all of you. Without all of you, I just can't get the best one. May this study give benefits not to only me but to anyone that go through it. ☺

## TABLE OF CONTENT

<b>CONTENT</b>	<b>PAGE</b>
DECLARATION OF ORIGINAL WORK	ii
LETTER OF TRANSMITTAL	iii
ACKNOWLEDGEMENT	iv
LIST OF TABLES	vii
LIST OF ABBREVIATION	viii
ABSTRACT	ix
<b>CHAPTER ONE</b>	
<b>INTRODUCTION</b>	
1.0 World Perspective Historical Development	1
1.1 Development of Unit Trust in Malaysia	2
1.2 Background of the Study	6
1.3 Types of Unit Trust in Malaysia	11
1.4 Problem Statement	13
1.5 Objectives of the Study	14
1.6 Significance of Study	14
1.7 Scope of Study	15
1.8 Limitation of Study	16
1.9 Definition of Term	17
<b>CHAPTER TWO</b>	
<b>LITERATURE REVIEW</b>	
2.0 Introduction	20
2.1 Evidence of Previous Study	20
<b>CHAPTER THREE</b>	
<b>RESEARCH METHODOLOGY</b>	
3.0 Chapter Overview	26
3.1 Data Collection	26
3.2 Population and Sample	27
3.3 Data Analysis Technique	30

<b>CHAPTER FOUR</b>	
<b>DATA ANALYSIS AND INTERPRETATION</b>	
4.0 Introduction	33
4.1 Findings on Malaysian Market Performance	33
4.2 Findings on Overseas Market Performance	35
<b>CHAPTER FIVE</b>	
<b>CONCLUSION AND RECOMMENDATION</b>	38
<b>REFERENCES</b>	40
<b>APPENDICES</b>	
Appendix 1 – Malaysian Average, Standard Deviation, Variation, Beta	43
Appendix 2 – Malaysian Fund Performance using Sharpe Index	45
Appendix 3 – Malaysian Fund Performance using Treynor Index	46
Appendix 4 – Malaysian Fund Performance using Jensen Index	47
Appendix 5 – Overseas Average, Standard Deviation, Variation, Beta	48
Appendix 6 – Overseas Fund Performance using Sharpe Index	49
Appendix 7 – Overseas Fund Performance using Treynor Index	50
Appendix 8 – Overseas Fund Performance using Jensen Index	51
Appendix 9 – 10 Outperform Funds using Jensen Index	52
Appendix 10 – 10 Outperform Funds using Treynor Index	53
Appendix 11 – 10 Outperform Funds using Sharpe Index	54
Appendix 12 – 10 Underperform Funds using Treynor Index	55
Appendix 13 – 10 Underperform Funds using Sharpe Index	56

## ABSTRACT

This study claims to evaluate the performance of equity unit trust fund of Malaysia that been invested in locally and overseas market. Due to limitation, only thirteen companies that been invested in both Malaysia and overseas equity funds market were selected. This study covers for five month period ranging from 1<sup>st</sup> of October 2006 to 28<sup>th</sup> of February 2007. In doing so, the sample of funds then were evaluate and results from the study were ranked on the basis of their return, total risk, coefficient of variation and systematic risk using the technique of Treynor Index, Sharpe Index and Jensen's Index. Then, the performance were compared to both market and the outperform funds and underperformed funds were identified. For Malaysian market, 34 counters out of 53 counters were found out to outperform the market using Sharpe Index, 45 counters out of 53 counters were found out to outperform using Treynor Index, and all 53 counters were found out to outperform using Jensen's Index. While for Overseas market, only 2 counters out of 17 were outperforming using the Sharpe Index, 6 counters were outperform using Treynor Index and all 17 counters were found out to outperform Jensen Index.