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Imbal hasil dan karakteristik real estate investment trusts reits reits di singapura malaysia dan australia = Return and characteristic of real estate investment trusts reits reits in singapura malaysia and australia

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Abstrak

[ABSTRAK
Penelitian ini menguji secara empiris pengaruh imbal hasil pasar modal dan suku bunga terhadap imbal hasil REITs serta karakteristik spesifik masing-masing REITs dapat mempengaruhi paparan dari pengaruh-pengaruh tersebut. Karakteristik spesifik REITs yang diteliti adalah struktur aset, leverage, manajemen dan spesialisasi. Dari hasil penelitian ini didapatkan bahwa imbal hasil REITs dipengaruhi oleh pasar modal, sedangkan suku bunga tidak berpengaruh. Risiko tersebut berbeda paparannya untuk masing-masing REITs berdasarkan struktur asetnya. Sedangkan karakteristik spesifik REITs lainnya tidak berpengaruh terhadap risiko dari pasar modal.
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ABSTRACT
This research empirically tests the relationship between market return and interest rate with REITs return. This study also research whether specific characteristics of each REITs can affect the risk from those factors. The REITs specific characteristics that will be studied in this research are asset structures, leverage, management, and specialization. The result from this research is that REITs return have relationship with market return, whereas interest rate not affecting the return of REITs. Those risk differently affect each REITs depends on its asset structure. Other specific REITs characteristic not affect their risk from market.;This research empirically tests the relationship between market return and interest rate with REITs return. This study also research whether specific characteristics of each REITs can affect the risk from those factors. The REITs specific characteristics that will be studied in this research are asset structures, leverage, management, and specialization. The result from this research is that REITs return have relationship with market return, whereas interest rate not affecting the return of REITs. Those risk differently affect each REITs depends on its asset structure. Other specific REITs characteristic not affect their risk from market., This research empirically tests the relationship between market return and interest rate with REITs return. This study also research whether specific characteristics of each REITs can affect the risk from those factors. The REITs specific characteristics that will be studied in this research are asset structures, leverage, management, and specialization. The result from this research is that REITs return have relationship with market return, whereas interest rate not affecting the return of REITs. Those risk differently affect each REITs depends on its asset structure. Other specific REITs characteristic not affect their risk from market.]