

Sekuritisasi islam dan islamic real estate investment trusts (I-REITs) sebagai alternatif baru instrumen syariah di pasar modal Indonesia = Islamic securitization and islamic real estate investment trusts (I-REITs) as an alternative to the new islamic instruments in the Indonesian capital markets

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Abstrak

[ABSTRAK

Tesis ini meneliti tentang keuntungan dari sekuritisasi Islam dibandingkan dengan sekuritisasi konvensional. Islamic-Real Estate Investment Trusts (I-REITs) adalah salah satu bentuk proses sekuritisasi yang sesuai dengan syariah compliance.

Dengan menggunakan analisa treynor index dan jensen-alpha index, performa IREITs Malaysia lebih baik dibandingkan dengan benchmark. Sedangkan I-REITs jika dibandingkan dengan REITs konvensional memiliki volatilitas yang lebih kecil. Equity I-REITs yang merupakan produk yang syariah compliance bisa menjadi salah satu inovasi produk di dalam pasar modal syariah Indonesia

ABSTRACT

This thesis examines the advantages of Islamic securitization compared to conventional securitization. Islamic Real Estate Investment Trusts (I-REITs) are one form securitization in accordance with syariah compliance. By using analysis Treynor index and Jensen-alpha index, the performance of the I-REITs Malaysia better than the benchmark. While I-REITs when compared with conventional REITs have a smaller volatility. Equity I-REITs that are Syariah compliant products could be one product innovation in the Islamic capital market in Indonesia., This thesis examines the advantages of Islamic securitization compared to conventional securitization. Islamic Real Estate Investment Trusts (I-REITs) are one form securitization in accordance with syariah compliance. By using analysis Treynor index and Jensen-alpha index, the performance of the I-REITs Malaysia better than the benchmark. While I-REITs when compared with conventional REITs have a smaller volatility. Equity I-REITs that are Syariah compliant products could be one product innovation in the Islamic capital market in Indonesia]