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## ABSTRACT

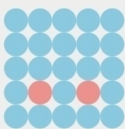
### *Developing Optimal Investment Portfolio of PT. Asuransi Jiwa BRIngin Life Syariah on 2008* Evi Raudha Hidayati

*This research has devoted to give picture and to find a combination of investment portfolio asset which may be applied to the life insurance company, especially to its sharia insurance division. The research was conducted accordings to the existing three sharia instruments, that are sharia bank deposits, sharia bonds, and sharia mutual funds. This research also adding the selected stocks which registered in the Jakarta Islamic Index (JII) on developing portfolio for 2008. For this purpose, the research was being conducted in BRIngin Life Syariah (BLS).*

*Accordings to the results of this research, portfolio existing in BLS, does not optimally used the above mentioned three sharia instruments. The model using Markowitz Theory approximation has resulted better composition, with higher return and lower risk. When the analysis was expanded with the existing three instruments, by using target return 12% a year, the result of investment portfolio was shown having lower risk level due to the insertion of the selected JII asset securities, although asset securities actually contain high risk level with high return. By adding selected JII security assets, BLS can make their investment portfolio more optimized with lower risk on the same return (12%).*

**Keyword :** *Investment Portfolio, Bringin Life Syariah (BLS), Financial Management,, Markowitz, Case Study*

Hak cipta milik IPB, tahun 2008



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