

## Daftar Pustaka

- Amenc, Noel. Le Sourd, Veronique. (2003). *Portfolio Theory and Performance Analysis*. John Wiley & Sons Ltd.
- Blitz, David. Huij, Joop. Swinkels, Laurens. (2012). The Performance of European Index Funds and Exchange-Traded Funds. Wiley Online Library: European Financial Management. Vol. 18, No. 4.
- Brinson, Gary P. Hood, L. Randolph. Beebower, Gilbert L. (1986). Determinants of Portfolio Performance. *Financial Analyst Journal*. Vol. 42, No. 4 (Jul-Aug 1986), pp. 39-44.
- Brinson, Gary P. Singer, Brian D. Beebower, Gilbert L. (1991). Determinants of Portfolio Performance II: An Update. *Financial Analyst Journal*. Vol. 47, No. 3 (May - Jun 1991), pp. 40-48.
- Dahlan, Suyudi. Topowijono. A, Zahroh Z. (2013). *Penggunaan Single Index Model dalam Analisis Portofolio untuk Meminimumkan Risiko Bagi Investor di Pasar Modal (Studi Pada Saham Perusahaan yang Tercatat dalam Indeks LQ45 di Bursa Efek Indonesia Periode 2010-2012)*. Jurnal Online: Jurnal Administrasi Bisnis, Vol. 6, No. 2.
- Dragota, Victor. Vintila, Nicoleta. Dragota, Ingrid-Mihaela. (2013). Rights and Wrongs in the Estimation of the Cost of Equity: Theoretical and Practical Issues. *Proceedings of the 8<sup>th</sup> International Conference Accounting and Management Information Systems (AMIS) 2013*. p. 484-504.
- Eko, Umanto. (2008). Analisis dan Penilaian Kinerja Portofolio Optimal Saham LQ-45. Jurnal Ilmu Administrasi dan Organisasi.
- Elton, Edwin J. Gruber, Martin J. Blake, Christopher R. (1996). The Persistence of Risk-Adjusted Mutual Fund Performance. *The Journal of Business*. Vol. 69, No. 2 (April 1996), pp. 133-157.
- Fathurahman, Fahmi. Danusasmata, Kartikawati. (2013). Analisis Perbedaan Kinerja Portofolio 12 Saham LQ45 dan Reksadana Saham LQ45 Berdasarkan Metode Sharpe, Treynor dan Jensen Periode Februari 2008 – Januari 2012. Jurnal Fakultas Ekonomi Perbanas Institute Jakarta.
- Frensidy, Budi. (2007) Menghitung Risk Adjusted Return. Tabloid Minggu Bisnis Indonesia.

- Grinblatt, Mark. (1995). *Momentum Investment Strategies, Portfolio Performance, and Herding: A Study of Mutual Fund Behavior*. The American Economic Review. Vol. 85, No. 5 (December 1995), pp. 1088-1105.
- Hartono, Jogiyanto. (2009). *Teori Portofolio dan Analisis Investasi*. BPFE Yogyakarta.
- Huang, Mei-Yueh. Lin, Jun Biao. (2011). *Do ETFs Provide Effective International Diversification?*. Elsevier. Research International Business and Finance. Vol. 25, No. 3 (September 2011), pp. 335-344.
- Husnan, Suad. (2015). *Dasar-Dasar Tori Portofolio & Analisis Sekuritas*. Edisi kelima. Yogyakarta : UPP STIM YKPN.
- Jones, Charles P. (2009). *Investments: Analysis aand Management 12<sup>th</sup> edition*. John Wiley & Sons Ltd.
- Lintner, John. (1965). The Valuation of Risk Assets and The Selection of Risky Investments in Stock Portfolios and Capital Budgets. *The Review of Economics and Statistics*. Vol. 47. No. 1 (February 1965), pp. 13-37.
- Markowitz, Harry. (1952). Portfolio Selection. *The Journal of Finance*. Vol. 7, No. 1 (Mar., 1952), pp. 77-91.
- Miffre, Joelle. (2006). *Country-Specific ETF: An Efficient Approach to Global Asset Allocation*. EDHEC Risk and Asset Management Research Centre
- Mitchell, Mark L. Stafford, Erik. (2000). Managerial Decisions and Long-Term Stock Price Performance. *The Journal of Business*. Vol. 73, No. 3 (July 2000), pp. 287-329.
- Nurjanah, Nita. Hidayati, Lina Nur. (2017). *Analisis Pengukuran Kinerja Reksadana Saham dengan Metode Sharpe, Treynor, Jensen, M2 dan Information Ratio di Bursa Efek Indonesia*. Jurnal Universitas Negeri Yogyakarta.
- Otoritas Jasa Keuangan (2015). *Statistik Pasar Modal*. (Versi Elektronik).
- Otoritas Jasa Keuangan (2016). *Statistik Pasar Modal*. (Versi Elektronik).
- Otoritas Jasa Keuangan (2017). *Statistik Pasar Modal*. (Versi Elektronik).
- Pastor, Lubos. (2007). Portfolio Selection and Asset Pricing Models. *Wiley Online Library: The Journal of Finance*. Vol. 55, No. 1.
- Pratomo, Eko Priyo. Nugraha, Ubaidillah. (2005). *Reksadana: Solusi Perencanaan Investasi di Era Modern*. Jakarta: PT. Gramedia Pustaka Utama.

- Rachman, Artie Arditha. Febrianto, Igo. (2012). *Analisis Kinerja Portofolio Saham Subsektor Perkebunan Dengan Sharpe Measure, Treynor Measure dan Jensen Measure*. Jurnal Ilmiah ESAI Vol. 6, No. 3 (Juli 2012).
- Rumintang, Aprilia Grace. Azhari, Muhammad. (2015). *Analisis Perbandingan Kinerja Reksadana Saham Konvensional dan Reksadana Saham Syariah dengan Menggunakan Metode Sharpe, Treynor dan Jensen Pada Tahun 2014*. E-Proceeding of Management Journal. Vol. 2. No. 2. (Agustus 2015).
- Santosh, Amrutha. (2018). A Comparative Analysis of Trading in Exchange Traded Funds of The Same Houses. *CLEAR International Journal of Research in Commerce & Management*. Vol. 9, No. 4 (April., 2018), pp. 34-38.
- Statman, Meir. (1987). How Many Stocks Make a Diversified Portfolio?. School of Business Administration University of Washington: *Journal of Financial and Quantitative Analysis*. Vol. 22, No. 3, (September 1987), pp. 353-363.
- Tandelilin, Eduardus. (2017). *Pasar Modal: Manajemen Portofolio dan Investasi*. Kanisius.
- Widoatmodjo, Sawidji. (2009). *Pasar Modal Indonesia: Pengantar dan Studi Kasus*. Ghalia Indonesia.
- Wahdah, Rofiqah. Hartanto, Joko. (2012). *Analisis Pengukuran Reksadana Saham di Indonesia*. Jurnal Manajemen dan Akuntansi STIE Kayu Tangi Banjarmasin.
- Yudho, Eko. (2015). *Analisis Perbandingan Kinerja Reksadana Saham Aktif (Periode 2011-2014) Dan Portofolio Optimal Saham Lq-45*. Tesis Magister Manajemen Universitas Gadjah Mada.