

DAFTAR PUSTAKA

- Ardianto, Y. 2004. *Analisis Hubungan Investasi Dengan Kinerja, Rasio Kecukupan Dana, Produk Domestik Bruto, dan Perkembangan Investasi Dana Pensiun di Indonesia (periode tahun 1996–2001)*. Tesis. Depok (ID): Universitas Indonesia.
- Bahl, Sarita and Meenakshi Rani. 2012. A Comparative Analysis Of Mutual Fund Schemes In India. *International Journal of Marketing, Financial Services & Management Research* Vol. 1, Issue 7.
<http://indianresearchjournals.com/pdf/IJMFSMR/2012/July/6.pdf> diakses pada 10 November 2019.
- Bapepam-LK. 2012. *Laporan Tahunan Dana Pensiun - Edisi Khusus 20 tahun Undang-Undang Dana Pensiun*. Publikasi. Jakarta, Oktober 2012. Biro Dana Pensiun Bapepam.
- Bodie, Zvi, Alex Kane and Alan J. Marcus. 2014. *Investment*, Tenth Edition. New York. McGraw-Hill Education.
- Fabozzi, Frank and Drake, Pamela Peterson. 2009. *Finance: Capital Market, Financial Management and Investment Management*. USA. John Wiley & Sons, Inc.
- Ferdian, Ilham Reza and Miranti Kartika Dewi. 2007. *The Performance Analysis of Islamic Mutual Funds – A Comparative Study between Indonesia and Malaysia*.
- Gitman, Lawrence J. 2003. *Principles of Managerial Finance*, 10th ed. International Editions Financial Series. Boston. Addison-Wesley.
- Husnan, Suad. 2009. *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas*. Yogyakarta. UPP STIM YKPN.
- Bursa Efek Indonesia. 2019. IDX Statistics 2018. Indonesia Stock Exchange Research and Development Division. <https://www.idx.co.id/data-pasar/laporan-statistik/statistik/> diakses pada 15 November 2019.
- Jagric, Timotej, Boris Podobnik, Sebastjan Strasek, Vita Jagric. 2007. Risk-adjusted Performance of Mutual Funds: Some Tests. *South-Eastern Europe Journal of Economics* Vol. 2. pp. 233-244.
- Jogiyanto. 2017. *Teori Portofolio dan Analisis Investasi*. Edisi Kesebelas. Yogyakarta. BPFE.
- Jones, Charles P. 2013. *Investment Analysis and Management*, Twelfth Edition. New Jersey. John Wiley&Sons, Inc.
- Laporan Keuangan dan Investasi DPLK 2017 dan 2018



Markowitz, Harry. 1952. Portfolio Selection. *The Journal of Finance*. Vol. 7. No. 1. pp. 77-91.

Momcilovic, Mirela, Jovan Njagic and Slobodanka Jovin, 2012. Risk, return and stock performance measures. Conference: WSEAS International conference in Zlin, Czech Republic.

Schneller, M. 1975. Regression Analysis for Multiplicative Phenomena and Its Implication for the Measurement of Investment Risk. *Management Science* Vol. 22. No. 4. pp. 422-426

Tandelilin, Prof Dr Eduardus, MBA, CWM, CSA (2017). Pasar Modal. Manajemen Portofolio dan Investasi, Kanisius, Yogyakarta

William F. Sharpe, Gordon J. Alexander. 1990. *Investments*. USA. Prentice Hall International Inc.