

Daftar Pustaka

- Abdullah, Fikriyah., Hassan, Taufiq., dan Mohamad, Shamsheer. (2007). Investigation of Performance of Malaysian Islamic Unit Trust Funds. *Managerial Finance*, 33 (2), 142-153.
- Ahmad, Manzoor. dan Samajpati, Udayan. (2010). Evaluation of Stock Selection Skills and Market Timing Abilities of Indian Mutual Fund Managers. *School of Management Sciences Varanasi*, 4 (2), 71-82.
- Ashraf, Dawood. (2013). Performance evaluation of Islamic mutual funds relative to conventional funds. *International Journal of Islamic and Middle Eastern Finance and Management*, 6 (2), 105-121.
- BinMahfouz, Saeed. dan Hassan, M.Kabir. (2012). A Comparative Study between the Investment Characteristics of Islamic and Conventional Equity Mutual Funds in Saudi Arabia. *Journal of Investing*, 21 (4), 128-143.
- Bodie, Zvi., Kane, Alex., Marcus, Alan J., dan Jain, Ravi. (2014). *Investment*. McGraw-Hill Education (Asia).
- Dewi, Miranti Kartika. dan Ferdian, Ilham Reza. (2012). Evaluating Performance of Islamic Mutual Funds in Indonesia and Malaysia. *Journal of Applied Economic and Business Research*, 2 (1), 11-33.
- Esha, Mulya Riyadi., Heykal, Mohamad., dan Indrawati, Titik. (2014). Analisis Perbandingan Reksa Dana Saham Syariah dengan Reksa Dana Saham Konvensional Periode 2009-2012. *Binus Business Review*, 5 (1), 230-240.
- Gudono. (2016). *Analisis Data Multivariat Edisi Keempat*. BPFE, Yogyakarta.
- Hanafi, Mamduh M. (2013). *Manajemen Keuangan Edisi Pertama*. BPFE, Yogyakarta.
- Hartono. (2016). Pertimbangan Return dan Risiko Keputusan Investasi. Tersedia di <https://library.uns.ac.id/pertimbangan-return-dan-risiko-dalam-keputusan-investasi/>, diakses pada 7 Oktober 2016.
- Hartono, Jogiyanto. (2016). *Teori Portofolio dan Analisis Investasi Edisi Kesepuluh*. BPFE, Yogyakarta.
- Ibbotson, Roger G. Dan Kaplan, Paul D. 2000. Does Asset Allocation Policy Explain 40, 90, or 100 Percent of Performance? *Financial Analysts Journal*, 56 (1), 26-33.

- Koh, Annie., Ang, Ser-Keng., Brigham, Eugene F., dan Ehrhardt, Michael C. (2014). *Financial Management*. Cengage Learning Asia Pte Ltd.
- Kumar, Rakesh. (2012). Market Timing, Selectivity, and Mutual Fund Performance: An Empirical Investigation of Selective Equity Diversified Schemes in India. *IUP Journal of Financial Economics*, 10 (1), 62-84.
- Kurniawan, Rizki Dwi. dan Asandimitra, Nadia. (2014). Analisis Perbandingan Kinerja Indeks Saham Syariah dan Kinerja Indeks Saham Konvensional. *Jurnal Ilmu Manajemen*, 2 (4), 1354-1366.
- Majid, M.Shabri Abd. dan Maulana, Hartomi. (2012). A Comparative Analysis of the Productivity of Islamic and Conventional Mutual Funds in Indonesia: Data Envelopment Analysis (DEA) and General Least Square (GLS) Approaches. *Gadjah Mada International Journal of Business*, 14 (2), 183-208.
- Mansor, Fadillah. dan Bhatti, M. Ishaq. (2009). The Performance of Islamic Mutual Funds: The Malaysian Case. *Paper Presented in the 14th Annual Banking and Finance Confrence*, Melbourne.
- Merdad, Hesham., Hassan, M. Kabir., dan Alhenawi, Yasser. (2010). Islamic Versus Conventional Mutual Funds Performance in Saudi Arabia. *Journal of King Abdulaziz University: Islamic Economic*, 23 (2), 157-193.
- Muhamad. (2014). *Manajemen Keuangan Syari'ah* Edisi Pertama. UPT STIM YKPN, Yogyakarta
- Neraca. (2013). Ambil Untung, NAB Reksa Dana Januari Turun 0,92%. Tersedia di <http://www.neraca.co.id/article/24934/ambil-untung-nab-reksa-dana-januari-turun-092>, diakses pada 3 Oktober 2016.
- Otoritas Jasa Keuangan. (2016). Perkembangan Reksa Dana Periode 2011-2015. Tersedia di <http://www.ojk.go.id/id/kanal/syariah/data-dan-statistik/reksa-dana-syariah/Documents/Pages/Statistik-Reksa-Dana-Syariah-Juli-2016/Statistik%20Reksa%20Dana%20Syariah%20-%20Juli%202016.pdf>, diakses pada 6 Oktober 2016.
- Putra, Jepryansyah. dan Fauzie, Syarief. (2014). Analisis Perbandingan Kinerja Reksa Dana Konvensional dengan Reksa Dana Syariah di Indonesia. *Jurnal Ekonomi dan Keuangan*, 2 (5), 282-295.
- Santoso, Singgih. (2016). *Panduan Lengkap SPSS Versi 23*. Elex Media Komputindo, Jakarta.

- Shara, Yoeniarti. (2016). Analisis Kemampuan *Stock Selection* dan *Market Timing* Manajer Investasi Reksa Dana di Indonesia. *Thesis Abstract*. Program Pasca Sarjana Universitas Gadjah Mada, Yogyakarta.
- Tandelilin, Eduardus. (2010). *Portofolio dan Investasi* Edisi Pertama. Kanisius, Yogyakarta.
- Treynor, Jack L. dan Mazuy, Kay K. (1966). Can Mutual Funds Out-Guess The Markets? *Harvard Business Review*, 44 (4), 131-136.
- Umam, Khaerul. (2013). *Pasar Modal Syariah dan Praktik Pasar Modal Syariah*. Pustaka Setia, Bandung.
- Undang-Undang Nomor 8 Tahun 1995 tentang Pasar Modal. Tersedia di <http://www.ojk.go.id/id/kanal/pasar-modal/regulasi/undang-undang/Pages/undang-undang-nomor-8-tahun-1995-tentang-pasar-modal.aspx>, diakses pada 3 Oktober 2016.
- Undang-Undang Nomor 21 Tahun 2011 tentang Otoritas Jasa Keuangan. Tersedia di <http://www.ojk.go.id/id/regulasi/otoritas-jasa-keuangan/undang-undang/Pages/undang-undang-nomor-21-tahun-2011-tentang-otoritas-jasa-keuangan.aspx>, diakses pada 4 Oktober 2016.
- Werastuti, Desak Nyoman Sri. (2014). Pembentukan Portofolio Optimal Melalui Pendekatan Efisiensi *Decision-Making Units (DMU)* yang Menghasilkan *Relative Efficiency Score* Berdasarkan *Single Index Model*. *Jurnal Ilmiah Akuntansi dan Humanika*, 3 (2), 1262-1289.