

REFERENCES

- Agustin, S. (2009). "Portfolio Performance Analysis with Sharpe, Treynor, and Jensen Method". *Thesis*. Diponegoro University.
- Albaity, M. and Ahmad, R. (2008). "Performance of Syariah And Composite Indices: Evidence from Bursa Malaysia". *Journal of Accounting and Finance*. Vol. 4, No. 1, pp. 23-43.
- Astria, A. (2014). "Analysis of Stocks Performance Comparison Using Sharpe, Treynor, and Jensen Method". *Thesis*. Andalas University.
- Bapepam-LK and DSN-MUI. (2010). "Himpunan Peraturan Bapepam-LK Tentang Pasar Modal Syariah dan Kumpulan Fatwa DSN-MUI terkait Pasar Modal Syariah". Jakarta: Bapepam-LK.
- Bodie, Z., A. Kane, and A. J. Marcus. (2012). "*Essentials of Investments, 9th Edition*". Texas: McGraw-Hill.
- Bursa Malaysia. "Live Responsibly, Invest Responsibly, Invest Syariah". *Bulletin Bursa Malaysia*.
- Dharani, M. and Natarajan, P. (2011). "Equanimity of Risk and Return Relationship between Shariah Index and General Index in India". *Journal of Economics and Behavioral Studies*. Vol. 2, No. 5, pp. 213-222.
- Dowd, K. (2002). "*Measuring Market Risk*". Chichester, England: John Wiley & Sons.
- Duwi, P. "Independent Samples t-test". <http://duwiconsultant.blogspot.co.id/2011/11/independent-samples-t-test.html>. (accessed on July 25th, 2017).
- Ehrmann, M., M. Fratzscher, and R. Rigobon. (2005). "Stocks, Bonds, Money Markets and Exchange Rates: Measuring International Financial Transmission". *Working Paper Series*. No. 452.
- Einstein, A. (1950). "*The Meaning of Relativity, Fifth Edition: Including the Generalized Theory of Gravitation*". New Jersey: Princeton University.
- Ferdian, I. R. (2014). "The Performance Analysis of Islamic Mutual Funds". *Journal of Economics and Management Sciences*.
- FTSE Russell. (2017). "FTSE Bursa Malaysia EMAS Shariah Index". *Factsheet*. Bursa Malaysia.

- Hassan, M. K. and Girard, E. (2010). "Faith-based Ethical Investing: the Case of Dow Jones Islamic Indexes". *Journal of Islamic Economic Studies*. Vol. 17, No. 2.
- Hussein, K. A. (2004). "Ethical Investment: Empirical Evidence from FTSE Islamic Index". *Journal of Islamic Economic Studies*. Vol. 12, No. 1.
- Indiastuti, F. (2008). "Evaluation Against Stock Fund Performance and Formation of Optimal Portfolio on Mutual Fund Equity Securities". *Thesis*. Indonesia University.
- Kothari, C. R. (2004). "*Research Methodology: Methods and Techniques, Second Revised Edition*". New Delhi: New Age International.
- Morgan, J. P. (2013). "*The Art of Investing*". USA: Treasury Market Practices Group.
- Mann, H. B. and Whitney, D. R. (1947). "On a Test of Whether One of Two Random Variables is Stochastically Larger than the Other". *Annals of Mathematical Statistics*. Vol. 18, No. 1, pp. 50–60.
- Musthofa. "Analisis Nonparametrik". <https://thofa.page.tl/Analisis-Nonparametrik.htm>. (accessed on August 2nd, 2017).
- Muthoharoh and Sutapa. (2014). "Comparison of Sharia-based Stock with Conventional Stock as Analysis of Investment Feasibility for Muslim Investors". *Journal of Accounting and Finance*. Vol. 3, No. 2, pp. 101-102.
- Pareto, C. (2017). "Measure Your Portfolio's Performance". <http://www.investopedia.com/articles/08/performance-measure.asp>. (accessed on July 30th, 2017).
- Rifki, M. R. (2013). "Perbandingan Indonesia dengan Malaysia". <http://www.pulsk.com/140509/Perbandingan-Indonesia-dengan-Malaysia.html/>. (accessed on July 25th, 2017)
- Rose, P. S. and Marquis, M. H. (2006). "*Money and Capital Markets: Financial Institutions and Instruments In A Global Marketplace (9th International Edition)*". New York: McGraw-Hill. p. 277-280.
- Rudiyanto. (2011). "Evaluasi Kinerja Reksa Dana Ketika Pasar Bergejolak". <http://rudiyanto.blog.kontan.co.id/2011/10/04/evaluasi-kinerja-reksa-dana-ketika-pasar-bergejolak/>. (accessed on July 11th, 2017).

- Sahri, S., A. A. Seto, and Syahyuni. (2015). "Comparative Performance Analysis of Sharia Mutual Funds in Indonesia Stock Exchange and Malaysia Exchange (Approach to Exchange, Inflation and Interest Rates)". *Journal of Economics and Business*. ISSN 2460-0296.
- Sharpe, W. F. (1997). *"Portfolio Theory and Capital Market"*. New York: McGraw Hill.
- Shofiyullah, N. F. (2014). "Comparison of Jakarta Islamic Index and FTSE Bursa Malaysia Hijrah Shariah Index". *Journal of Business and Management*. Vol. 14, No. 2, pp. 19-34.
- Soetiono, K. S. (2016). *"Industri Jasa Keuangan Syariah"*. 8th. Otoritas Jasa Keuangan.
- Suketi, N. A. (2011). "Analysis Comparative Study Between Mutual Funds and Its Benchmark Return Based on Sharpe, Treynor, Jensen And M² Method". *Thesis*. Diponegoro University.
- Tony, A. (2014). "Analysis of Portfolio Performance Comparison". *Thesis*. Indonesia University.
- Tuerah, C. (2013). "Performance Comparison of LQ45 Stocks in 2012 Using Jensen, Sharpe, and Treynor Method". *Journal of Economics, Management, Business, and Accounting (EMBA)*. Vol. 1, No. 4, pp. 1444-1457.
- Walkshäusl, C. and Lobe, S. (2011). "The Alternative Three-Factor Model: An Alternative beyond US Markets?". *European Financial Management Journal*. Vol. 00, No. 0, pp. 1-38.
- World Bank. (2009). "GNI per Capita Data (current US\$)".
- Yuliaty, E. "Analysis of Stocks Performance Comparison Using Treynor, Sharpe, Jensen, Treynor, and Black Model". *Journal of Economics*.
- Zen, I. (2013). "Uji t Dua Sampel". <https://freelearningji.wordpress.com/2013/04/06/uji-t-dua-sampel/>. (accessed on July 25th, 2017).