

DAFTAR PUSTAKA

- Abdulmannan, A. A., & Taufik F. (2015). The Relationship Between Fundamental Factors and Stock Return: A Case Based Approach on Banking Companies Listed in Indonesia Stock Exchange. *Journal of Business and Management*, 4 (5):579–86.
- Aisah, A. N., & Kastawan M. (2016). Pengaruh Return on Equity, Earning Per Share, Firm Size dan Operating Cash Flow terhadap Return Saham, 5 (11):6907–36.
- Al-Rjoub, A. M., Nizar M. A., & Anas A. A. (2013). The Relationship between the EPS & the Market Stock Return Case Study: Industrial Sector-Jordan, 3 (11):15–24.
- Ali, G., & Shakell M. (2018). The Relationship Between Fundamental Analysis and Stock Returns Based on the Panel Data Analysis: Evidence from Karachi Stock Exchange (KSE). *Research Journal of Finance and Accounting*, 9 (3): 84–96.
- Anwaar, Maryyam. (2016). Impact of Firms Performance on Stock Returns Evidence from Listed Companies of FTSE-100 Index London, UK. *Global Journal of Management and Business Research*, 16 (1).
- Arista, Desy. (2012). Analisis Faktor-Faktor Yang Mempengaruhi Return Saham (Kasus Pada Perusahaan Manufaktur Yang Go Public Di BEI Periode Tahun 2005-2009), 3:1–15.
- Audina, M., & Kazia L. (2017). January Effect Pada Sektor Properti, Real Estate, dan Building Construction di Bursa Efek Indonesia, 5 (1):1337–48.
- Azis, M., Mintarti, S., & Nadir, M. (2015). *Manajemen Investasi Fundamental, Teknikal, Perilaku Investor dan Return Saham*. Yogyakarta: Deepublish (Grup Penerbitan CV BUDI UTAMA).
- Babi, M. A. (2015). The Effects of Financial Risks on the Relationship Between Earnings and Stock Returns, 4:154–68.
- Bursa Efek Indonesia. (2016). *Laporan Keuangan dan Tahunan*. Retrieved from <http://www.idx.co.id/perusahaan-tercatat/laporan-keuangan-dan-tahunan>.
- Darmadji, T., & Fakhrudin H. (2011). *Pasar Modal di Indonesia*. (Edisi Ketiga). Jakarta: Salemba Empat.
- Dita, A. H., & Isrochmani M. (2014). The Effect of Net Profit Margin, Price to Book Value and Debt to Equity Ratio to Stock Return in the Indonesian Consumer Goods Industry. *Journal of Business and Management*, 3 (3):305–15.

- Djamaluddin, S., Djumarno, & Jhesyca R. (2018). Analysis the Effect of NPM, DER, and PER on Return Share of Listed Company in Jakarta Islamic Index (JII) Period 2011-2015. *International Journal of Business and Management Invention (IJBMI)*, 7 (2): 58–66.
- Ghozali, Imam. (2016). *Aplikasi Analisis Multivariate Dengan Program IBM SPSS 23*. Semarang: Badan Penerbit Universitas Diponegoro.
- Halim, A., Hanafi, & Mahmud. (2009). *Analisis Laporan Keuangan*. Edisi Keempat. Yogyakarta: UPP STIM YKPN.
- Hanafi, M. M. (2016). Analysis of IPO Underpricing Fluctuation: Empirical Study in Indonesia Stock Exchange, 7 (36):129–38.
- Har, W. P & Muhammad A. A. G. (2015). The Impact of Accounting Earnings on Stock Returns: The Case of Malaysia's Plantation Industry. *International Journal of Business and Management*, 10 (4):155–65.
- Hariani, L. S. (2010). Analisis Pengaruh Economic Value Added (EVA) Dan Rasio Keuangan Terhadap Return Saham Syariah. *Jurnal Ekonomi Modernisasi*.
- Harjito, A., & Martono. (2014). *Manajemen Keuangan Edisi Kedua Kampus Fakultas Ekonomi Univertas Islam Indonesia*. Yogyakarta: Ekonosia.
- Hendayana, Y. (2016). Rasio Profitabilitas, Rasio Leverage, dan Risiko Sistematis Terhadap Return Saham Pada Sektor Pertambangan. *Jurnal Riset Akuntansi dan Keuangan*, 4 (3):1177–88. <https://doi.org/10.17509/jrak.v4i3.4671>.
- Indriantoro, N., & Bambang S. (2013). *Metodologi Penelitian Bisnis untuk Akuntansi & Manajemen*. Yogyakarta: BPFPE.
- Irfani, Agus. (2011). A Study of Financial Performance and Stock Return in IPO Underpricing Phenomenon on the Indonesia Stock Exchange (IDX). *Indonesian Capital Market Review*, IV (2):101–16.
- Kasmir. (2012). *Analisis Laporan Keuangan*. Jakarta: PT. Raja Grafindo Persada.
- Kasmir. (2014). *Analisis Laporan Keuangan*. Edisi Satu. Cetakan Ketujuh. Jakarta: PT Raja Grafindo Persada.
- Kurniawan, Rivan. (2018). *Fenomena January Effect Di Pasar Saham*. Retrieved from <http://rivankurniawan.com/2018/01/03/fenomena-january-effect-di-pasar-saham>.
- Magdalena, M., & Danang A. N. (2008). Pengaruh Earning Per Share, Price Earning Ratio, Quick Ratio Terhadap Return Saham Pada Perusahaan Manufaktur Di BEI Periode 2004-2008, 79–99.

Martani, D. M., & Rahfiani K. (2009). The Effect of Financial Ratios, Firm Size, and Cash Flow from Operating Activities in the Interim Report to the Stock Return. *Chinese Business Review*, 8 (6):1537–1506.

Moghaddam, A. G., Yones G., Arezoo S., Mahsa S. Navid F., & Mahsa A. (2015). The Relationship between EPS and CFO with Return on Shares in Companies Listed in Tehran Stock Exchange. *International Journal of Academic Research in Business and Social Sciences*, 5 (4):37–45. <https://doi.org/10.6007/IJARBS/v5-i4/1541>.

Muhammad, N., & Frank S. (2014). Stock Returns and Fundamentals in the Australian Market. *Asian Journal of Finance & Accounting*, 6 (1):271. <https://doi.org/10.5296/ajfa.v6i1.5486>.

Mutiasari, D., & Santi P. (2016). Analisis January Effect Pada Return Saham, Abnormal Return Dan Trading Volume Activity Untuk Kelompok Saham Indeks LQ-45 Di Bursa Efek Indonesia (BEI) Tahun 2013-2016, 131–43.

Petcharabul, P., & Suppanunta R. (2014). Technology Industry on Financial Ratios and Stock Returns. *Journal of Business and Economics USA*, 5 (5):739–46. [https://doi.org/10.15341/jbe\(2155-7950\)/05.05.2014/012](https://doi.org/10.15341/jbe(2155-7950)/05.05.2014/012).

Riawan. (2016). Peran Profitabilitas Dan Likuiditas Serta Dividen Payout Ratio Terhadap Return Saham. *Media Trend*, 11 (2):131–40. <https://doi.org/10.21107/mediatrend.v11i2.1446>.

Rusmayanti, A., Meina W. Y., & Asrid J. (2016). Pengaruh Bulan Ramadhan Terhadap Return Pasar Saham Di Bursa Efek Indonesia (1425H-1434H). *Jurnal Wawasan Manajemen*, 4 (1):1–10.

Saham Oke. (2016). *Return Saham 2016*. Retrieved from <https://www.sahamok.com/return-saham/return-saham-2016>.

Saleh, Muhammad. (2015). Relationship between Firm's Financial Performance and Stock Returns : Evidence from Oil and Gas Sector Pakistan. *Journal of Energy Technologies and Policy*, 5 (10):27–32.

Saragih, J. L. (2018). The Effects of Return on Assets (ROA), Return on Equity (ROE), and Debt to Equity Ratio (DER) on Stock Returns in Wholesale and Retail Trade Companies Listed in Indonesia Stock Exchange. *International Journal of Science and Research Methodology*, 8 (3).

Sari, M. M. R., & Indah F. (2013). Analisis January Effect Pada Kelompok Saham Indeks LQ-45 Di Bursa Efek Indonesia Tahun 2009-2011. *E-Jurnal Akuntansi Universitas Udayana*, 4 (2):421–38.

Sinaga, Imelda. (2014). Dampak Penyajian Kembali EPS Dan CFPS Terhadap Return Saham. *Jurnal Riset Akuntansi Dan Keuangan*, 2 (3):407–26.

- Sorongan, F. A. (2015). Factors Affecting the Return Stock Company in Indonesia Stock Exchange (IDX) LQ-45 in Years 2012-2015, 37–45.
- Stefano, Kevin. (2015). The Impact of Financial Ratio toward Stock Return of Property Industry in Indonesia. *iBuss Management*, 3 (2):222–31.
- Sugiyono. (2012). *Metode Penelitian Bisnis*. Bandung: Alfabeta.
- Susanto, A. S. (2012). Pengaruh Likuiditas, Profitabilitas, Solvabilitas, dan Ukuran Perusahaan Terhadap Harga Saham pada Perusahaan Farfmasi di BEI. *Jurnal Akuntansi UNESA Vol. 1*.
- Sumarno. (2014). Pengaruh Kinerja Keuangan Bank Yang Terdaftar Di Bursa Efek Indonesia Terhadap Return Saham. *Jurnal Ilmiah Akuntansi Dan Bisnis*, 9 (1):49–56.
- Tandelilin, Eduardus. (2010). *Portofolio dan Investasi Teori dan Aplikasi*. Edisi pertama. Yogyakarta: Kanisius.
- Turyanto, T., & Yeye S. (2011). Reaksi Signal Rasio Profitabilitas dan Rasio Solvabilitas terhadap Return Perusahaan. *Jurnal Dinamika Keuangan dan Perbankan*, 3(1): H: 17-37.
- Utami, H. Y. (2013). Analisis Pengaruh Net Profit Margin (NPM) Dan Debt Equity Ratio (DER) Terhadap Return of Stock Perusahaan Non Keuangan Dalam LQ-45 di Bursa Efek Indonesia (BEI). *Journal of Economic and Economic Education*, 1 (2).
- Utami, W. R., Sri H., & Tubagus N. A. M. (2015). The Effect of Internal and External Factors on Stock Return: Empirical Evidence from the Indonesian Construction Subsector. *Asian Journal of Business and Management*, 3 (5):370–77.
- Widarjono, Agus. (2010). *Analisis Statistika Multivariat Terapan*. Yogyakarta: UPP STIM YKPN.
- Wijaya, J. A. (2015). The Effect of Financial Ratios toward Stock Returns among Indonesian Manufacturing Companies. *iBuss Management*, 3 (2):261–71.
- Wijesundera, A. A. V. I., Weerasinghe D. A. S., Krishna T. P. C. R., Gunawardena M. M. D., & Peiris H. R. I. (2015). Predictability of Stock Returns Using Financial Ratios : Empirical Evidence from Colombo Stock Exchange. *Kelaniya Journal of Management*, 4 (2):44–56.
- Zaheri, F., & Shokat B. (2015). Relationship between Financial Characteristics of Companies in Cement Industry and Their Stock Returns in Tehran Stock Exchange. *Research Journal of Recent Sciences*, 4 (8):77–83.