

LAMPIRAN 1



ASII

	SENIN			SELASA			RABU	
TGL	HARTUP	RETURN	TGL	HARTUP	RETRUN	TGL	HARTUP	RETURN
01.07.02	2100	0	01.08.02	2050	0	01.09.02	2125	0
14/1/02	2175	0.035714	15/1/02	2225	0.085366	16/1/02	2250	0.058824
21/1/02	2225	0.022989	22/1/02	2225	0	23/1/02	2300	0.022222
28/1/02	2400	0.078652	29/1/02	2550	0.146067	30/1/02	2525	0.097826
02.04.02	2600	0.083333	02.05.02	2675	0.04902	02.06.02	2575	0.019802
02.11.02	2575	-0.009615	19/2/02	2975	0.11215	13/2/02	2575	0
18/2/02	2975	0.15534	26/2/02	2850	-0.042017	20/2/02	2925	0.135922
25/2/02	2875	-0.033613	03.12.02	2750	-0.035088	27/2/02	2875	-0.017094
04.01.02	2700	-0.06087	26/3/02	2625	-0.045455	13/3/02	2800	-0.026087
04.08.02	3075	0.138889	04.09.02	3200	0.219048	27/3/02	2600	-0.071429
15/4/02	3575	0.162602	16/4/02	3850	0.203125	04.10.02	3500	0.346154
22/4/02	3850	0.076923	23/4/02	3850	0	17/4/02	4150	0.185714
29/4/02	3675	-0.045455	30/4/02	3900	0.012987	24/4/02	3900	-0.060241
05.06.02	3875	0.054422	05.07.02	3900	0	05.01.02	3850	-0.012821
13/5/02	4200	0.083871	14/5/02	4225	0.083333	05.08.02	4000	0.038961
20/5/02	4200	0	21/5/02	4200	-0.005917	15/5/02	4150	0.0375
27/5/02	3900	-0.071429	28/5/02	4000	-0.047619	22/5/02	4000	-0.036145
31/6/02	4325	0.108974	06.04.02	4400	0.1	29/5/02	4275	0.06875
06.10.02	4200	-0.028902	06.11.02	4350	-0.011364	06.12.02	4525	0.05848
17/6/02	4900	0.166667	18/6/02	4725	0.086207	19/6/02	4600	0.016575
24/6/02	4600	-0.061224	25/6/02	4500	-0.047619	26/6/02	4225	-0.081522
07.01.02	3975	-0.13587	07.02.02	4175	-0.072222	07.03.02	4250	0.005917
07.08.02	4025	0.012579	30/7/02	3775	-0.095808	07.10.02	3850	-0.094118
15/7/02	4075	0.012422	08.06.02	3025	-0.198675	31/7/02	3725	-0.032468
29/7/02	3850	-0.055215	20/8/02	3575	0.181818	21/8/02	3650	-0.020134
08.05.02	3200	-0.168831	27/8/02	3375	-0.055944	28/8/02	3175	-0.130137
26/8/02	3475	0.085938	09.03.02	3200	-0.051852	09.04.02	3125	-0.015748
09.02.02	3200	-0.079137	09.10.02	3250	0.015625	09.11.02	3200	0.024
09.09.02	3250	0.015625	17/9/02	3150	-0.030769	18/9/02	3050	-0.046875
16/9/02	3050	-0.061538	24/9/02	2500	-0.206349	25/9/02	2625	-0.139344
23/9/02	2500	-0.180328	10.01.02	2650	0.06	10.02.02	2600	-0.009524
30/9/02	2675	0.07	10.08.02	2275	-0.141509	10.09.02	2100	-0.192308
14/10/02	1800	-0.327103	15/10/02	1700	-0.252747	16/10/02	1700	-0.190476
11.11.02	1825	0.013889	11.12.02	1925	0.132353	13/11/02	1875	0.102941
18/11/02	1725	-0.054795	26/11/02	2400	0.246753	27/11/02	2450	0.306667
25/11/02	2575	0.492754	12.03.02	2750	0.145833	18/12/02	2800	0.142857
12.02.02	2500	-0.029126	17/12/02	2625	-0.045455			
16/12/02	2400	-0.04						
total		0.428531			0.493275			0.492643

ASII

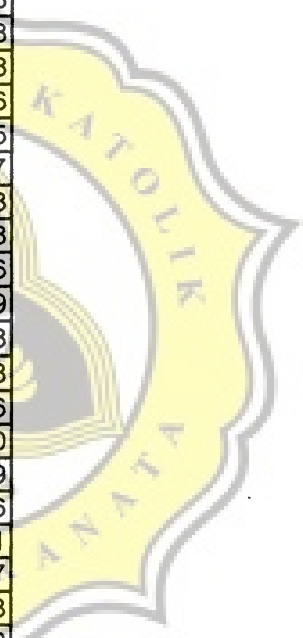
	KAMIS			JUMAT	
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.10.02	2150	0	01.04.02	1975	0
17/1/02	2200	0.023256	01.11.02	2175	0.101266
24/1/02	2425	0.102273	18/1/02	2225	0.022989
31/1/02	2650	0.092784	25/1/02	2425	0.089888
02.07.02	2475	-0.066038	02.01.02	2600	0.072165
14/2/02	2600	0.050505	02.08.02	2525	-0.028846
21/2/02	2950	0.134615	15/2/02	2725	0.079208
28/2/02	2725	-0.076271	03.01.02	2600	-0.045872
04.11.02	3250	0.192661	03.05.02	2975	0.144231
18/4/02	3875	0.192308	04.12.02	3400	0.142857
25/4/02	3875	0	19/4/02	3900	0.147059
05.02.02	3800	-0.019355	26/4/02	3825	-0.019231
16/5/02	4175	0.098684	05.03.02	3925	0.026144
23/5/02	3875	-0.071856	05.10.02	4200	0.070064
30/5/02	4400	0.135484	17/5/02	4250	0.011905
06.06.02	4150	-0.056818	24/5/02	3850	-0.094118
13/6/02	4725	0.138554	31/5/02	4425	0.149351
20/6/02	4575	-0.031746	06.07.02	4175	-0.056497
27/6/02	4275	-0.065574	14/6/02	5000	0.197605
07.04.02	4250	-0.005848	21/6/02	4525	-0.095
07.11.02	3725	-0.123529	28/6/02	4250	-0.060773
08.01.02	3325	-0.107383	07.05.02	4175	-0.017647
22/8/02	3525	0.06015	07.12.02	4050	-0.02994
29/8/02	3075	-0.12766	23/7/02	3500	-0.135802
09.05.02	3200	0.04065	30/8/02	3200	-0.085714
09.12.02	3150	-0.015625	09.06.02	3200	0
19/9/02	2575	-0.18254	13/9/02	3075	-0.039063
26/9/02	2700	0.048544	20/9/02	2425	-0.211382
10.03.02	2625	-0.027778	27/9/02	2750	0.134021
14/11/02	1900	-0.27619	10.11.02	2100	-0.236364
28/11/02	2500	0.315789	11.08.02	1825	-0.130952
19/12/02	3250	0.3	15/11/02	1925	0.054795
			22/11/02	2450	0.272727
			29/11/02	2500	0.020408
			13/12/02	2525	0.01
		0.672047			0.459478

BBCA

SENIN			SELASA			RABU		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	1600	0	01.08.02	1575	0	01.09.02	1525	0
14/1/02	1700	0.0625	15/1/02	1800	0.142857	16/1/02	1700	0.114754
21/1/02	1800	0.058824	22/1/02	1825	0.013889	23/1/02	1800	0.058824
28/1/02	1675	-0.069444	29/1/02	1875	0.027397	30/1/02	1900	0.055556
02.04.02	1875	0.119403	02.05.02	1875	0	02.06.02	1875	-0.013158
02.11.02	1950	0.04	19/2/02	2050	0.093333	13/2/02	1925	0.026667
18/2/02	1975	0.012821	26/2/02	1825	-0.109756	20/2/02	2025	0.051948
25/2/02	1800	-0.088608	03.12.02	1900	0.041096	27/2/02	1925	-0.049383
04.01.02	2625	0.458333	26/3/02	2325	0.223684	13/3/02	1975	0.025974
04.08.02	2500	-0.047619	04.09.02	2650	0.139785	27/3/02	2500	0.265823
15/4/02	2950	0.18	16/4/02	2900	0.09434	04.10.02	2950	0.18
22/4/02	2800	-0.050847	23/4/02	2950	0.017241	17/4/02	2650	-0.101695
29/4/02	2650	-0.053571	30/4/02	2650	-0.101695	24/4/02	2800	0.056604
05.06.02	2625	-0.009434	05.07.02	2625	-0.009434	05.01.02	2650	-0.053571
13/5/02	2625	0	14/5/02	2625	0	05.08.02	2675	0.009434
20/5/02	2750	0.047619	21/5/02	2750	0.047619	15/5/02	2750	0.028037
27/5/02	2750	0	28/5/02	2750	0	22/5/02	2650	-0.036364
06.03.02	2725	-0.009091	06.04.02	2725	-0.009091	29/5/02	2775	0.04717
06.10.02	2650	-0.027523	06.11.02	2675	-0.018349	06.05.02	2725	-0.018018
17/6/02	2800	0.056604	18/6/02	2800	0.046729	06.12.02	2725	0
24/6/02	2650	-0.053571	25/6/02	2650	-0.053571	19/6/02	2750	0.009174
07.01.02	2475	-0.066038	07.02.02	2350	-0.113208	26/6/02	2550	-0.072727
07.08.02	2325	-0.060606	30/7/02	2250	-0.042553	07.03.02	2275	-0.107843
15/7/02	2275	-0.021505	08.06.02	2075	-0.077778	07.10.02	2325	0.021978
29/7/02	2150	-0.054945	20/8/02	2200	0.060241	21/8/02	2250	-0.032258
08.05.02	2150	0	27/8/02	2275	0.034091	28/8/02	2200	-0.022222
26/8/02	2325	0.081395	09.03.02	2125	-0.065934	09.04.02	2075	-0.056818
09.02.02	2200	-0.053763	09.10.02	2100	-0.011765	09.11.02	2125	0.024096
09.09.02	2125	-0.034091	17/9/02	2125	0.011905	18/9/02	2100	-0.011765
16/9/02	2100	-0.011765	24/9/02	2050	-0.035294	25/9/02	2050	-0.02381
23/9/02	2050	-0.02381	10.01.02	2200	0.073171	10.02.02	2200	0.073171
30/9/02	2225	0.085366	10.08.02	2125	-0.034091	10.09.02	2050	-0.068182
14/10/02	1650	-0.258427	15/10/02	1650	-0.223529	16/10/02	1875	-0.085366
11.11.02	1800	0.090909	11.12.02	1850	0.121212	13/11/02	1825	-0.026667
18/11/02	1875	0.041667	26/11/02	2025	0.094595	27/11/02	2000	0.09589
25/11/02	2000	0.066667	12.03.02	2200	0.08642	18/12/02	2375	0.1875
12.02.02	2075	0.0375	17/12/02	2400	0.090909			
16/12/02	2275	0.096386						
total		0.541333			0.554466			0.552753

BBCA

KAMIS			JUMAT		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.10.02	1575	0	01.04.02	1525	0
17/1/02	1725	0.095238	01.11.02	1650	0.081967
24/1/02	1800	0.043478	18/1/02	1725	0.045455
31/1/02	1950	0.083333	25/1/02	1725	0
02.07.02	1900	-0.025641	02.01.02	1875	0.086957
14/2/02	1950	0.026316	02.08.02	1925	0.026667
21/2/02	1800	-0.076923	15/2/02	1925	0
28/2/02	1950	0.083333	03.01.02	1850	-0.038961
04.11.02	3000	0.538462	04.05.02	2525	0.364865
18/4/02	2650	-0.116667	04.12.02	2825	0.118812
25/4/02	2750	0.037736	19/4/02	2600	-0.079646
05.02.02	2675	-0.027273	26/4/02	2750	0.057692
16/5/02	2700	0.009346	05.03.02	2675	-0.027273
23/5/02	2625	-0.027778	05.10.02	2650	-0.009346
30/5/02	2775	0.057143	17/5/02	2825	0.066038
06.06.02	2700	-0.027027	24/5/02	2700	-0.044248
13/6/02	2825	0.046296	31/5/02	2775	0.027778
20/6/02	2700	-0.044248	06.07.02	2675	-0.036036
27/6/02	2625	-0.027778	14/6/02	2825	0.056075
07.04.02	2325	-0.114286	21/6/02	2650	-0.061947
07.11.02	2275	-0.021505	28/6/02	2600	-0.018868
08.01.02	2275	0	07.05.02	2425	-0.067308
22/8/02	2175	-0.043956	07.12.02	2300	-0.051546
29/8/02	2225	0.022989	19/7/02	2350	0.021739
09.05.02	2125	-0.044944	23/8/02	2325	-0.010638
09.12.02	2125	0	30/8/02	2250	-0.032258
19/9/02	2075	-0.023529	09.06.02	2125	-0.055556
26/9/02	2050	-0.012048	13/9/02	2125	0
10.03.02	2150	0.04878	20/9/02	2075	-0.023529
14/11/02	1900	-0.116279	27/9/02	2125	0.024096
28/11/02	2100	0.105263	10.11.02	1800	-0.152941
19/12/02	2350	0.119048	11.08.02	1875	0.041667
			15/11/02	1900	0.013333
			22/11/02	1900	0
			29/1/02	2075	0.092105
		0.566879			0.415144

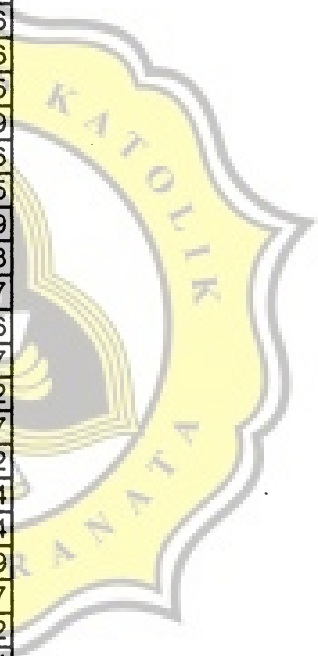


GGRM

	SENIN			SELASA			RABU	
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	8450	0	01.08.02	8600	0	01.09.02	9000	0
14/1/02	10500	0.242604	15/1/02	10500	0.22093	16/1/02	10300	0.144444
21/1/02	10600	0.009524	22/1/02	10850	0.033333	23/1/02	10900	0.058252
28/1/02	11800	0.113208	29/1/02	11650	0.073733	30/1/02	11300	0.036697
02.04.02	11600	-0.016949	02.05.02	11650	0	02.06.02	11450	0.013274
02.11.02	10650	-0.081897	19/2/02	11350	-0.025751	13/2/02	10750	-0.061135
18/2/02	11400	0.070423	26/2/02	10800	-0.048458	20/2/02	11250	0.046512
25/2/02	11000	-0.035088	03.12.02	11100	0.027778	27/2/02	10950	-0.026667
04.01.02	10950	-0.004545	26/3/02	10950	-0.013514	13/3/02	11200	0.022831
04.08.02	11600	0.059361	04.09.02	11450	0.045662	27/3/02	10800	-0.035714
15/4/02	11850	0.021552	16/4/02	11800	0.030568	04.10.02	11900	0.101852
22/4/02	11500	-0.029536	23/4/02	11750	-0.004237	17/4/02	11700	-0.016807
29/4/02	11350	-0.013043	30/4/02	11450	-0.025532	24/4/02	11650	-0.004274
05.06.02	11550	0.017621	05.07.02	11700	0.021834	05.01.02	11450	-0.017167
13/5/02	11500	-0.004329	14/5/02	11450	-0.021368	05.08.02	11650	0.017467
20/5/02	10850	-0.056522	21/5/02	10750	-0.061135	15/5/02	11350	-0.025751
27/5/02	10250	-0.0553	28/5/02	10450	-0.027907	22/5/02	10600	-0.066079
06.03.02	10800	0.053659	06.04.02	10800	0.033493	29/5/02	10750	0.014151
06.10.02	10650	-0.013889	06.11.02	10650	-0.013889	06.05.02	10900	0.013953
17/6/02	11450	0.075117	18/6/02	11300	0.061033	06.12.02	10900	0
24/6/02	10750	-0.061135	25/6/02	10750	-0.048673	19/6/02	11200	0.027523
07.01.02	10400	-0.032558	07.02.02	10000	-0.069767	26/6/02	10400	-0.071429
07.08.02	9550	-0.081731	30/7/02	9250	-0.075	07.03.02	9450	-0.091346
15/7/02	9650	0.010471	08.06.02	9000	-0.027027	07.10.02	9250	-0.021164
29/7/02	9100	-0.056995	20/8/02	9100	0.011111	31/7/02	9250	0
08.05.02	8950	-0.016484	27/8/02	8750	-0.038462	21/8/02	9000	-0.027027
26/8/02	8900	-0.005587	09.03.02	8200	-0.062857	28/8/02	8400	-0.066667
09.02.02	8450	-0.050562	09.10.02	8550	0.042683	09.04.02	8150	-0.029762
09.09.02	8600	0.017751	17/9/02	8450	-0.011696	09.11.02	8750	0.07362
16/9/02	8250	-0.040698	24/9/02	8350	-0.011834	18/9/02	8200	-0.062857
23/9/02	8350	0.012121	10.01.02	8400	0.005988	25/9/02	8200	0
30/9/02	8950	0.071856	10.08.02	8300	-0.011905	10.02.02	8600	0.04878
14/10/02	7100	-0.206704	15/10/02	7150	-0.138554	10.09.02	8250	-0.040698
11.11.02	7050	-0.007042	11.12.02	7100	-0.006993	16/10/02	7450	-0.09697
18/11/02	7300	0.035461	26/11/02	7400	0.042254	13/11/02	7200	-0.033557
25/11/02	7450	0.020548	12.03.02	7700	0.040541	27/11/02	7400	0.027778
12.02.02	7650	0.026846	17/12/02	7500	-0.025974	18/12/02	7900	0.067568
16/12/02	7400	-0.03268						
total		-0.04515			-0.079593			-0.080367

GGRM

KAMIS			JUMAT		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.10.02	9700	0	01.04.02	8300	0
17/1/02	10550	0.087629	01.11.02	10850	0.307229
24/1/02	11750	0.113744	18/1/02	10900	0.004608
31/1/02	11400	-0.029787	25/1/02	12200	0.119266
02.07.02	10700	-0.061404	02.01.02	11600	-0.04918
14/2/02	10800	0.009346	02.08.02	10600	-0.086207
21/2/02	11300	0.046296	15/2/02	11100	0.04717
28/2/02	10950	-0.030973	03.01.02	10900	-0.018018
04.11.02	11650	0.063927	04.05.02	11100	0.018349
18/4/02	11700	0.004292	04.12.02	11850	0.067568
25/4/02	11600	-0.008547	19/4/02	11700	-0.012658
05.02.02	11700	0.008621	26/4/02	11550	-0.012821
16/5/02	11100	-0.051282	05.03.02	11750	0.017316
23/5/02	10350	-0.067568	05.10.02	11550	-0.017021
30/5/02	10700	0.033816	17/5/02	11100	-0.038961
06.06.02	10700	0	24/5/02	10150	-0.085586
13/6/02	11350	0.060748	31/5/02	10850	0.068966
20/6/02	11000	-0.030837	06.07.02	10700	-0.013825
27/6/02	10600	-0.036364	14/6/02	11550	0.079439
07.04.02	9700	-0.084906	21/6/02	10850	-0.060606
07.11.02	9100	-0.061856	28/6/02	10550	-0.02765
08.01.02	9250	0.016484	07.05.02	9750	-0.075829
22/8/02	8900	-0.037838	07.12.02	9550	-0.020513
29/8/02	8400	-0.05618	23/8/02	8950	-0.062827
09.05.02	8200	-0.02381	30/8/02	8450	-0.055866
09.12.02	8700	0.060976	09.06.02	8400	-0.005917
19/9/02	8250	-0.051724	13/9/02	8450	0.005952
26/9/02	8300	0.006061	20/9/02	8400	-0.005917
10.03.02	8600	0.036145	27/9/02	8350	-0.005952
14/11/02	7250	-0.156977	10.11.02	7950	-0.047904
28/11/02	7650	0.055172	11.08.02	7200	-0.09434
19/12/02	8000	0.045752	15/11/02	7300	0.013889
			22/11/02	7500	0.027397
			29/11/02	7650	0.02
			13/12/02	7450	-0.026144
		-0.141044			-0.026594





HMSP

SENIN			SELASA			RABU		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	3475	0	01.08.02	3500	0	01.09.02	3525	0
14/1/02	4100	0.179856	15/1/02	4025	0.15	16/1/02	4175	0.184397
21/1/02	4200	0.02439	22/1/02	4200	0.043478	23/1/02	4275	0.023952
28/1/02	4400	0.047619	29/1/02	4300	0.02381	30/1/02	4200	-0.017544
02.04.02	4275	-0.028409	02.05.02	4250	-0.011628	02.06.02	4075	-0.029762
02.11.02	4200	-0.017544	19/2/02	4600	0.082353	13/2/02	4175	0.02454
18/2/02	4675	0.113095	26/2/02	4275	-0.070652	20/2/02	4525	0.083832
25/2/02	4375	-0.064171	03.12.02	4700	0.099415	27/2/02	4400	-0.027624
04.01.02	4575	0.045714	26/3/02	4575	-0.026596	13/3/02	4750	0.079545
04.08.02	4575	0	04.09.02	4600	0.005464	27/3/02	4525	-0.047368
15/4/02	4550	-0.005464	16/4/02	4425	-0.038043	04.10.02	4575	0.01105
22/4/02	4250	-0.065934	23/4/02	4350	-0.016949	17/4/02	4450	-0.027322
29/4/02	4375	0.029412	30/4/02	4375	0.005747	24/4/02	4500	0.011236
05.06.02	4575	0.045714	05.07.02	4625	0.057143	05.01.02	4425	-0.016667
13/5/02	4250	-0.071038	14/5/02	4300	-0.07027	05.08.02	4575	0.033898
20/5/02	4225	-0.005882	21/5/02	4250	-0.011628	15/5/02	4275	-0.065574
27/5/02	4300	0.017751	28/5/02	4325	0.017647	22/5/02	4175	-0.023392
06.03.02	4475	0.040698	06.04.02	4350	0.00578	29/5/02	4425	0.05988
06.10.02	4375	-0.022346	06.11.02	4425	0.017241	06.05.02	4325	-0.022599
17/6/02	4400	0.005714	18/6/02	4375	-0.011299	06.12.02	4475	0.034682
24/6/02	4175	-0.051136	25/6/02	4100	-0.062857	19/6/02	4250	-0.050279
07.01.02	3975	-0.047904	07.02.02	3775	-0.079268	26/6/02	4100	-0.035294
07.08.02	4125	0.037736	30/7/02	4000	0.059603	07.03.02	3675	-0.103659
15/7/02	4075	-0.012121	08.06.02	3925	-0.01875	07.10.02	4125	0.122449
29/7/02	3975	-0.02454	20/8/02	4150	0.057325	31/7/02	3950	-0.042424
08.05.02	3925	-0.012579	27/8/02	4050	-0.024096	21/8/02	4025	0.018987
26/8/02	4075	0.038217	09.03.02	3925	-0.030864	28/8/02	3975	-0.012422
09.02.02	3900	-0.042945	09.10.02	3825	-0.025478	09.04.02	3925	-0.012579
09.09.02	3800	-0.025641	17/9/02	3800	-0.006536	09.11.02	3925	0
16/9/02	3800	0	24/9/02	3475	-0.085526	18/9/02	3700	-0.057325
23/9/02	3475	-0.085526	10.01.02	3375	-0.028777	25/9/02	3500	-0.054054
30/9/02	3375	-0.028777	10.08.02	3350	-0.007407	10.02.02	3350	-0.042857
14/10/02	2750	-0.185185	15/10/02	2850	-0.149254	10.09.02	3250	-0.029851
11.11.02	2850	0.036364	11.12.02	2925	0.026316	16/10/02	2900	-0.107692
18/11/02	2950	0.035088	26/11/02	3200	0.094017	13/11/02	2925	0.008621
25/11/02	3100	0.050847	12.03.02	3175	-0.007813	27/11/02	3150	0.076923
12.02.02	3100	0	17/12/02	3275	0.031496	18/12/02	3325	0.055556
16/12/02	3100	0						
total		-0.048929			-0.006857			0.003261

HMSP

	KAMIS			JUMAT	
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.10.02	3625	0	01.04.02	3525	0
17/1/02	4150	0.144828	01.11.02	3750	0.06383
24/1/02	4375	0.054217	18/1/02	4150	0.106667
31/1/02	4325	-0.011429	25/1/02	4575	0.10241
02.07.02	4100	-0.052023	02.01.02	4325	-0.054645
14/2/02	4100	0	02.08.02	4150	-0.040462
21/2/02	4600	0.121951	15/2/02	4350	0.048193
28/2/02	4500	-0.021739	03.01.02	4500	0.034483
04.11.02	4450	-0.011111	04.05.02	4575	0.016667
18/4/02	4350	-0.022472	04.12.02	4525	-0.010929
25/4/02	4500	0.034483	19/4/02	4250	-0.060773
05.02.02	4450	-0.011111	26/4/02	4500	0.058824
16/5/02	4200	-0.05618	05.03.02	4650	0.033333
23/5/02	4150	-0.011905	05.10.02	4450	-0.043011
30/5/02	4475	0.078313	17/5/02	4275	-0.039326
06.06.02	4275	-0.044693	24/5/02	4175	-0.023392
13/6/02	4550	0.064327	31/5/02	4575	0.095808
20/6/02	4225	-0.071429	06.07.02	4350	-0.04918
27/6/02	4100	-0.029586	14/6/02	4475	0.028736
07.04.02	3875	-0.054878	21/6/02	4175	-0.067039
07.11.02	4025	0.03871	28/6/02	4100	-0.017964
08.01.02	4000	-0.006211	07.05.02	4100	0
22/8/02	4000	0	07.12.02	4100	0
29/8/02	3850	-0.0375	23/8/02	4000	-0.02439
09.05.02	3800	-0.012987	30/8/02	3875	-0.03125
09.12.02	3900	0.026316	09.06.02	3800	-0.019355
19/9/02	3325	-0.147436	13/9/02	3825	0.006579
26/9/02	3575	0.075188	20/9/02	3250	-0.150327
10.03.02	3350	-0.062937	27/9/02	3550	0.092308
10.11.02	3175	-0.052239	11.08.02	2900	-0.183099
14/11/02	2925	-0.07874	15/11/02	3100	0.068966
28/11/02	3150	0.076923	22/11/02	3150	0.016129
19/12/02	3475	0.103175	29/11/02	3175	0.007937
		0.021826			-0.034275



INDF

SENIN			SELASA			RABU		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	650	0	01.08.02	650	0	01.09.02	650	0
14/1/02	700	0.076923	15/1/02	700	0.076923	16/1/02	750	0.153846
21/1/02	750	0.071429	22/1/02	775	0.107143	23/1/02	775	0.033333
28/1/02	800	0.066667	29/1/02	825	0.064516	30/1/02	775	0
02.04.02	775	-0.03125	02.05.02	775	-0.060606	02.06.02	775	0
02.11.02	725	-0.064516	19/2/02	775	0	13/2/02	700	-0.096774
18/2/02	775	0.068966	26/2/02	750	-0.032258	20/2/02	800	0.142857
25/2/02	775	0	03.12.02	775	0.033333	27/2/02	750	-0.0625
04.01.02	825	0.064516	26/3/02	800	0.032258	13/3/02	775	0.033333
04.08.02	900	0.090909	04.09.02	875	0.09375	27/3/02	800	0.032258
15/4/02	1100	0.222222	16/4/02	1100	0.257143	04.10.02	950	0.1875
22/4/02	1075	-0.022727	23/4/02	1125	0.022727	17/4/02	1100	0.157895
29/4/02	1050	-0.023256	30/4/02	1050	-0.066667	24/4/02	1100	0
05.06.02	1025	-0.02381	05.07.02	1050	0	05.01.02	1025	-0.068182
13/5/02	1025	0	14/5/02	1025	-0.02381	05.08.02	1025	0
20/5/02	975	-0.04878	21/5/02	975	-0.04878	15/5/02	1000	-0.02439
27/5/02	1000	0.025641	28/5/02	1025	0.051282	22/5/02	975	-0.025
06.03.02	1100	0.1	06.11.02	1075	0.04878	29/5/02	1050	0.076923
06.10.02	1050	-0.045455	18/6/02	1200	0.116279	06.05.02	1075	0.02381
17/6/02	1250	0.190476	25/6/02	1150	-0.041667	06.12.02	1100	0.023256
24/6/02	1150	-0.08	07.02.02	1025	-0.108696	19/6/02	1200	0.090909
07.01.02	1050	-0.086957	30/7/02	1150	0.121951	26/6/02	1100	-0.083333
07.08.02	1075	0.02381	08.06.02	950	-0.173913	07.03.02	1000	-0.090909
15/7/02	1050	-0.023256	20/8/02	1000	0.052632	07.10.02	1025	0.025
29/7/02	1100	0.047619	27/8/02	950	-0.05	31/7/02	1125	0.097561
08.05.02	1000	-0.090909	09.03.02	850	-0.105263	21/8/02	1000	-0.111111
26/8/02	1000	0	09.10.02	750	-0.117647	28/8/02	925	-0.075
09.02.02	900	-0.1	17/9/02	750	0	09.04.02	800	-0.135135
09.09.02	775	-0.138889	24/9/02	750	0	09.11.02	725	-0.09375
16/9/02	750	-0.032258	10.01.02	775	0.033333	18/9/02	775	0.068966
23/9/02	750	0	10.08.02	725	-0.064516	25/9/02	725	-0.064516
30/9/02	750	0	15/10/02	550	-0.241379	10.02.02	775	0.068966
14/10/02	550	-0.266667	11.12.02	600	0.090909	10.09.02	700	-0.096774
11.11.02	575	0.045455	26/11/02	550	-0.083333	16/10/02	600	-0.142857
18/11/02	600	0.043478	12.03.02	575	0.045455	13/11/02	600	0
25/11/02	550	-0.083333	17/12/02	575	0	27/11/02	575	-0.041667
12.02.02	575	0.045455				18/12/02	575	0
16/12/02	600	0.043478						
total		0.064981			0.02988			0.004513

ISAT

SENIN			SELASA			RABU		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	9550	0	01.08.02	9500	0	01.09.02	9450	0
14/1/02	9700	0.015707	15/1/02	9800	0.031579	16/1/02	9800	0.037037
21/1/02	9500	-0.020619	22/1/02	9450	-0.035714	23/1/02	9600	-0.020408
28/1/02	10200	0.073684	29/1/02	10450	0.10582	30/1/02	10550	0.098958
02.04.02	10400	0.019608	02.05.02	10600	0.014354	02.06.02	10350	-0.018957
02.11.02	10350	-0.004808	19/2/02	10650	0.004717	13/2/02	10050	-0.028986
18/2/02	10700	0.033816	26/2/02	9850	-0.075117	20/2/02	10400	0.034826
25/2/02	10000	-0.065421	03.12.02	10600	0.076142	27/2/02	10000	-0.038462
04.01.02	10250	0.025	26/3/02	10100	-0.04717	13/3/02	10600	0.06
04.08.02	11950	0.165854	04.09.02	12800	0.267327	27/3/02	10050	-0.051887
15/4/02	13400	0.121339	16/4/02	13650	0.066406	04.10.02	13250	0.318408
22/4/02	12550	-0.063433	23/4/02	12650	-0.07326	17/4/02	12950	-0.022642
29/4/02	12550	0	30/4/02	12750	0.007905	24/4/02	12950	0
05.06.02	12850	0.023904	05.07.02	13050	0.023529	05.01.02	12800	-0.011583
13/5/02	13150	0.023346	14/5/02	12850	-0.015326	05.08.02	13350	0.042969
20/5/02	11800	-0.102662	21/5/02	12050	-0.062257	15/5/02	13200	-0.011236
27/5/02	11700	-0.008475	28/5/02	11750	-0.024896	22/5/02	11900	-0.098485
06.03.02	11600	-0.008547	06.11.02	11300	-0.038298	29/5/02	11700	-0.016807
06.10.02	11300	-0.025862	18/6/02	11500	0.017699	06.05.02	11750	0.004274
17/6/02	11400	0.00885	25/6/02	10900	-0.052174	06.12.02	11550	-0.017021
24/6/02	11050	-0.030702	07.02.02	10550	-0.03211	19/6/02	11350	-0.017316
07.01.02	10550	-0.045249	30/7/02	9000	-0.146919	26/6/02	10450	-0.079295
07.08.02	10850	0.028436	08.06.02	8300	-0.077778	07.03.02	10450	0
15/7/02	10200	-0.059908	20/8/02	8700	0.048193	07.10.02	10350	-0.009569
29/7/02	8950	-0.122549	27/8/02	9250	0.063218	31/7/02	9100	-0.120773
08.05.02	8600	-0.039106	09.03.02	8800	-0.048649	21/8/02	8950	-0.016484
26/8/02	9600	0.116279	09.10.02	8900	0.011364	28/8/02	8900	-0.005587
09.02.02	9200	-0.041667	17/9/02	8950	0.005618	09.04.02	8600	-0.033708
09.09.02	8900	-0.032609	24/9/02	8650	-0.03352	09.11.02	8950	0.040698
16/9/02	8650	-0.02809	10.01.02	8450	-0.023121	18/9/02	8750	-0.022346
23/9/02	8650	0	10.08.02	8250	-0.023669	25/9/02	8600	-0.017143
30/9/02	8900	0.028902	15/10/02	6650	-0.193939	10.02.02	8400	-0.023256
14/10/02	6450	-0.275281	11.12.02	8000	0.203008	10.09.02	7850	-0.065476
11.11.02	7950	0.232558	26/11/02	8000	0	16/10/02	7000	-0.10828
18/11/02	7950	0	12.03.02	8650	0.08125	13/11/02	7700	0.1
25/11/02	8000	0.006289	17/12/02	8000	-0.075145	27/11/02	8100	0.051948
12.02.02	8500	0.0625				18/12/02	8750	0.080247
12.06.02	8900	0.047059						
total		0.058147			-0.050932			0.013658

RALS

SENIN			SELASA			RABU		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	2450	0	01.08.02	2450	0	01.09.02	2500	0
14/1/02	2550	0.040816	15/1/02	2600	0.061224	16/1/02	2650	0.06
21/1/02	2750	0.078431	22/1/02	2800	0.076923	23/1/02	2750	0.037736
28/1/02	2975	0.081818	29/1/02	2925	0.044643	30/1/02	2825	0.027273
02.04.02	2925	-0.016807	02.05.02	2900	-0.008547	02.06.02	2800	-0.00885
02.11.02	2700	-0.076923	19/2/02	2775	-0.043103	13/2/02	2750	-0.017857
18/2/02	2825	0.046296	26/2/02	2775	0	20/2/02	2775	0.009091
25/2/02	2700	-0.044248	03.12.02	2800	0.009009	27/2/02	2775	0
04.01.02	3025	0.12037	26/3/02	3050	0.089286	13/3/02	2850	0.027027
04.08.02	3750	0.239669	04.09.02	3650	0.196721	27/3/02	3075	0.078947
15/4/02	4075	0.086667	16/4/02	4125	0.130137	04.10.02	3650	0.186992
22/4/02	3775	-0.07362	23/4/02	3650	-0.115152	17/4/02	4125	0.130137
29/4/02	3625	-0.039735	30/4/02	3675	0.006849	24/4/02	3675	-0.109091
05.06.02	3600	-0.006897	05.07.02	3550	-0.034014	05.01.02	3675	0
13/5/02	3700	0.027778	14/5/02	3875	0.091549	05.08.02	3700	0.006803
20/5/02	4000	0.081081	21/5/02	3975	0.025806	15/5/02	4050	0.094595
27/5/02	3775	-0.05625	28/5/02	3750	-0.056604	22/5/02	3950	-0.024691
06.03.02	3900	0.033113	06.04.02	3950	0.053333	29/5/02	3850	-0.025316
06.10.02	3900	0	06.11.02	4000	0.012658	06.05.02	3875	0.006494
17/6/02	4175	0.070513	18/6/02	4175	0.04375	06.12.02	4175	0.077419
24/6/02	4200	0.005988	25/6/02	4175	0	19/6/02	4275	0.023952
07.01.02	4100	-0.02381	07.02.02	4200	0.005988	26/6/02	4000	-0.064327
07.08.02	4025	-0.018293	30/7/02	3800	-0.095238	07.03.02	4100	0.025
15/7/02	3800	-0.055901	08.06.02	3500	-0.078947	07.10.02	3750	-0.085366
29/7/02	3750	-0.013158	20/8/02	3325	-0.05	31/7/02	3825	0.02
26/8/02	3300	-0.12	27/8/02	3250	-0.022556	21/8/02	3250	-0.150327
09.02.02	3150	-0.045455	09.03.02	3075	-0.053846	28/8/02	3150	-0.030769
09.09.02	3100	-0.015873	09.10.02	3050	-0.00813	09.04.02	3000	-0.047619
16/9/02	3100	0	17/9/02	3175	0.040984	09.11.02	3075	0.025
23/9/02	3225	0.040323	24/9/02	3225	0.015748	18/9/02	3175	0.03252
30/9/02	3200	-0.007752	10.01.02	3100	-0.03876	25/9/02	3175	0
10.07.02	3100	-0.03125	10.08.02	3025	-0.024194	10.02.02	3150	-0.007874
14/10/02	2600	-0.16129	15/10/02	2650	-0.123967	10.09.02	3025	-0.039683
11.11.02	2325	-0.105769	11.12.02	2325	-0.122642	16/10/02	2725	-0.099174
18/11/02	2200	-0.053763	26/11/02	2325	0	13/11/02	2175	-0.201835
25/11/02	2325	0.056818	12.03.02	2400	0.032258	20/11/02	2275	0.045977
12.02.02	2450	0.053763	17/12/02	2250	-0.0625	27/11/02	2375	0.043956
16/12/02	2175	-0.112245				18/12/02	2325	-0.021053
total		-0.015592			-0.001331			0.025087

SMGR

SENIN			SELASA			RABU		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	5700	0	01.08.02	5650	0	01.09.02	5700	0
14/1/02	5800	0.017544	15/1/02	5800	0.026549	16/1/02	5850	0.026316
21/1/02	6000	0.034483	22/1/02	5950	0.025862	23/1/02	5950	0.017094
28/1/02	6250	0.041667	29/1/02	6350	0.067227	30/1/02	6350	0.067227
02.04.02	7050	0.128	02.05.02	7100	0.11811	02.06.02	6950	0.094488
02.11.02	6750	-0.042553	19/2/02	6950	-0.021127	13/2/02	6800	-0.021583
18/2/02	7100	0.051852	26/2/02	7000	0.007194	20/2/02	6900	0.014706
25/2/02	7000	-0.014085	03.12.02	7000	0	27/2/02	7000	0.014493
04.01.02	8450	0.207143	26/3/02	8250	0.178571	13/3/02	7000	0
04.08.02	10300	0.218935	04.09.02	11300	0.369697	27/3/02	8200	0.171429
15/4/02	11700	0.135922	16/4/02	11950	0.057522	04.10.02	11700	0.426829
22/4/02	11400	-0.025641	23/4/02	11000	-0.079498	17/4/02	12000	0.025641
29/4/02	10300	-0.096491	30/4/02	10200	-0.072727	24/4/02	10300	-0.141667
05.06.02	10200	-0.009709	05.07.02	10700	0.04902	05.01.02	10000	-0.029126
27/5/02	9850	-0.034314	14/5/02	10800	0.009346	05.08.02	10600	0.06
06.03.02	9750	-0.010152	21/5/02	10600	-0.018519	15/5/02	10800	0.018868
06.10.02	7750	-0.205128	28/5/02	9900	-0.066038	22/5/02	10050	-0.069444
17/6/02	9500	0.225806	06.11.02	8100	-0.181818	29/5/02	10050	0
24/6/02	8500	-0.105263	18/6/02	8850	0.092593	06.05.02	9650	-0.039801
07.01.02	8150	-0.041176	25/6/02	8500	-0.039548	06.12.02	8950	-0.072539
07.08.02	7750	-0.04908	07.02.02	8300	-0.023529	19/6/02	8700	-0.027933
15/7/02	7800	0.006452	30/7/02	7000	-0.156627	26/6/02	8500	-0.022989
29/7/02	6650	-0.147436	08.06.02	7200	0.028571	07.03.02	7950	-0.064706
08.05.02	7400	0.112782	20/8/02	7850	0.090278	07.10.02	7600	-0.044025
26/8/02	7600	0.027027	27/8/02	7250	-0.076433	31/7/02	8000	0.052632
09.02.02	7200	-0.052632	09.03.02	7100	-0.02069	21/8/02	7800	-0.025
09.09.02	7200	0	09.10.02	7200	0.014085	28/8/02	7150	-0.083333
16/9/02	7200	0	17/9/02	7300	0.013889	09.04.02	6850	-0.041958
23/9/02	7200	0	10.01.02	7950	0.089041	09.11.02	7250	0.058394
30/9/02	8450	0.173611	10.08.02	7750	-0.025157	18/9/02	7200	-0.006897
10.07.02	7450	-0.118343	15/10/02	7000	-0.096774	25/9/02	7200	0
14/10/02	7000	-0.060403	11.12.02	7050	0.007143	10.02.02	7600	0.055556
18/11/02	6750	-0.035714	26/11/02	7200	0.021277	10.09.02	7500	-0.013158
25/11/02	7100	0.051852	12.03.02	7550	0.048611	16/10/02	7200	-0.04
12.02.02	7200	0.014085	17/12/02	7800	0.033113	13/11/02	7050	-0.020833
16/12/02	7800	0.083333				27/11/02	7200	0.021277
						18/12/02	7900	0.097222
total		0.482373			0.469213			0.457179

SMGR

KAMIS			JUMAT		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.10.02	5850	0	01.04.02	5950	0
17/1/02	6150	0.051282	01.11.02	5750	-0.033613
24/1/02	6150	0	18/1/02	5950	0.034783
31/1/02	6550	0.065041	25/1/02	6500	0.092437
02.07.02	6350	-0.030534	02.01.02	6850	0.053846
14/2/02	6850	0.07874	02.08.02	7000	0.021898
21/2/02	7000	0.021898	15/2/02	6950	-0.007143
28/2/02	6950	-0.007143	03.01.02	7000	0.007194
04.11.02	11400	0.640288	04.05.02	9700	0.385714
18/4/02	11600	0.017544	04.12.02	11500	0.185567
25/4/02	10250	-0.116379	19/4/02	11400	-0.008696
05.02.02	10350	0.009756	26/4/02	10600	-0.070175
16/5/02	10750	0.038647	05.03.02	10400	-0.018868
23/5/02	9600	-0.106977	05.10.02	10800	0.038462
30/5/02	10000	0.041667	17/5/02	10750	-0.00463
06.06.02	9250	-0.075	24/5/02	9500	-0.116279
13/6/02	9350	0.010811	31/5/02	9850	0.036842
20/6/02	8650	-0.074866	06.07.02	8600	-0.126904
27/6/02	8400	-0.028902	14/6/02	9450	0.098837
07.04.02	8050	-0.041667	21/6/02	8700	-0.079365
07.11.02	7600	-0.055901	28/6/02	8400	-0.034483
08.01.02	7500	-0.013158	07.05.02	8000	-0.047619
22/8/02	7650	0.02	07.12.02	7900	-0.0125
29/8/02	7150	-0.065359	23/8/02	7600	-0.037975
09.05.02	7200	0.006993	30/8/02	7350	-0.032895
09.12.02	7250	0.006944	09.06.02	7150	-0.027211
19/9/02	7200	-0.006897	13/9/02	7100	-0.006993
26/9/02	7400	0.027778	20/9/02	7200	0.014085
10.03.02	7550	0.02027	27/9/02	7600	0.055556
14/11/02	7100	-0.059603	10.11.02	7500	-0.013158
28/11/02	7250	0.021127	18/10/02	7200	-0.04
19/12/02	8200	0.131034	11.08.02	6950	-0.034722
			15/11/02	7150	0.028777
			22/11/02	7200	0.006993
			29/11/02	7250	0.006944
		0.527435			0.314707



TLKM

	SENIN			SELASA			RABU	
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	2950	0	01.08.02	2950	0	01.02.02	2900	0
14/1/02	3250	0.101695	15/1/02	3325	0.127119	01.09.02	3000	0.034483
21/1/02	3225	-0.007692	22/1/02	3275	-0.015038	16/1/02	3325	0.108333
28/1/02	3500	0.085271	29/1/02	3550	0.083969	23/1/02	3425	0.030075
02.04.02	3650	0.042857	02.05.02	3600	0.014085	30/1/02	3575	0.043796
02.11.02	3475	-0.047945	19/2/02	3775	0.048611	02.06.02	3550	-0.006993
18/2/02	3800	0.093525	26/2/02	3500	-0.072848	13/2/02	3425	-0.035211
25/2/02	3500	-0.078947	03.05.02	3675	0.05	20/2/02	3650	0.065693
03.04.02	3625	0.035714	03.12.02	3950	0.07483	27/2/02	3625	-0.006849
03.11.02	3950	0.089655	19/3/02	3900	-0.012658	03.06.02	4250	0.172414
18/3/02	3925	-0.006329	26/3/02	4075	0.044872	13/3/02	3950	-0.070588
25/3/02	4025	0.025478	04.02.02	4250	0.042945	20/3/02	3900	-0.012658
04.01.02	4175	0.037267	04.09.02	4550	0.070588	27/3/02	4125	0.057692
04.08.02	4500	0.077844	16/4/02	4475	-0.016484	04.03.02	4300	0.042424
15/4/02	4525	0.005556	23/4/02	4250	-0.050279	04.10.02	4550	0.05814
22/4/02	4050	-0.104972	30/4/02	4200	-0.011765	17/4/02	4250	-0.065934
29/4/02	4025	-0.006173	05.07.02	4300	0.02381	24/4/02	4325	0.017647
05.06.02	4225	0.049689	14/5/02	4200	-0.023256	05.01.02	4275	-0.011561
13/5/02	4150	-0.017751	21/5/02	4050	-0.035714	05.08.02	4375	0.023392
20/5/02	4075	-0.018072	28/5/02	3925	-0.030864	15/5/02	4200	-0.04
27/5/02	3950	-0.030675	06.11.02	4000	0.019108	22/5/02	3925	-0.065476
06.03.02	4000	0.012658	18/6/02	4250	0.0625	29/5/02	3950	0.006369
06.10.02	3950	-0.0125	25/6/02	3850	-0.094118	06.05.02	4000	0.012658
17/6/02	4300	0.088608	07.02.02	3575	-0.071429	06.12.02	4000	0
24/6/02	3900	-0.093023	30/7/02	3650	0.020979	19/6/02	4200	0.05
07.01.02	3675	-0.057692	08.06.02	3525	-0.034247	26/6/02	3775	-0.10119
07.08.02	3600	-0.020408	20/8/02	3725	0.056738	07.03.02	3575	-0.05298
15/7/02	3750	0.041667	27/8/02	3750	0.006711	07.10.02	3625	0.013986
29/7/02	3575	-0.046667	09.03.02	3350	-0.106667	31/7/02	3675	0.013793
26/8/02	3750	0.048951	09.10.02	3600	0.074627	21/8/02	3725	0.013605
09.02.02	3550	-0.053333	17/9/02	3500	-0.027778	28/8/02	3675	-0.013423
09.09.02	3500	-0.014085	24/9/02	3300	-0.057143	09.04.02	3175	-0.136054
16/9/02	3375	-0.035714	10.01.02	3325	0.007576	09.11.02	3550	0.11811
23/9/02	3325	-0.014815	10.08.02	3325	0	18/9/02	3325	-0.06338
30/9/02	3725	0.120301	15/10/02	2575	-0.225564	25/9/02	3300	-0.007519
10.07.02	3275	-0.120805	11.12.02	3250	0.262136	10.02.02	3300	0
14/10/02	2400	-0.267176	26/11/02	3325	0.023077	10.09.02	3200	-0.030303
11.11.02	3100	0.291667	12.03.02	3600	0.082707	16/10/02	2775	-0.132813
18/11/02	3175	0.024194	17/12/02	3775	0.048611	13/11/02	3225	0.162162
25/11/02	3350	0.055118				27/11/02	3325	0.031008
12.02.02	3500	0.044776				18/12/02	3750	0.12782
16/12/02	3750	0.071429						
total		0.389143			0.359748			0.350668

TLKM

KAMIS			JUMAT		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.03.02	2825	0	01.04.02	2875	0
01.10.02	3100	0.097345	01.11.02	3175	0.104348
17/1/02	3225	0.040323	18/1/02	3250	0.023622
24/1/02	3650	0.131783	25/1/02	3650	0.123077
31/1/02	3700	0.013699	02.01.02	3725	0.020548
02.07.02	3375	-0.087838	02.08.02	3450	-0.073826
14/2/02	3475	0.02963	15/2/02	3600	0.043478
21/2/02	3700	0.064748	03.01.02	3600	0
28/2/02	3625	-0.02027	03.08.02	3975	0.104167
03.07.02	3900	0.075862	22/3/02	4150	0.044025
14/3/02	3875	-0.00641	04.05.02	4675	0.126506
21/3/02	3975	0.025806	04.12.02	4475	-0.042781
28/3/02	4075	0.025157	19/4/02	4175	-0.067039
04.04.02	4700	0.153374	26/4/02	4200	0.005988
04.11.02	4475	-0.047872	05.03.02	4275	0.017857
18/4/02	4225	-0.055866	05.10.02	4275	0
25/4/02	4300	0.017751	17/5/02	4050	-0.052632
05.02.02	4300	0	24/5/02	3850	-0.049383
16/5/02	4075	-0.052326	31/5/02	4075	0.058442
23/5/02	3825	-0.06135	06.07.02	3950	-0.030675
30/5/02	3950	0.03268	14/6/02	4275	0.082278
06.06.02	3950	0	21/6/02	4075	-0.046784
13/6/02	4125	0.044304	28/6/02	3750	-0.079755
20/6/02	4125	0	07.05.02	3750	0
27/6/02	3775	-0.084848	07.12.02	3700	-0.013333
07.04.02	3750	-0.006623	23/8/02	3775	0.02027
07.11.02	3550	-0.053333	30/8/02	3625	-0.039735
08.01.02	3750	0.056338	09.06.02	3425	-0.055172
22/8/02	3750	0	13/9/02	3325	-0.029197
29/8/02	3600	-0.04	20/9/02	3350	0.007519
09.05.02	3350	-0.069444	27/9/02	3350	0
09.12.02	3475	0.037313	10.11.02	2975	-0.11194
19/9/02	3275	-0.057554	11.08.02	3100	0.042017
26/9/02	3350	0.022901	15/11/02	3250	0.048387
10.03.02	3325	-0.007463	22/11/02	3350	0.030769
14/11/02	3325	0	29/11/02	3550	0.059701
28/11/02	3500	0.052632			
19/12/02	3875	0.107143			
		0.377591			0.270749



UNVR

SENIN			SELASA			RABU		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.07.02	16800	0	01.08.02	17100	0	01.09.02	17100	0
14/1/02	18300	0.089286	15/1/02	19300	0.128655	16/1/02	19600	0.146199
21/1/02	20100	0.098361	22/1/02	20000	0.036269	23/1/02	19500	-0.005102
28/1/02	19000	-0.054726	29/1/02	19350	-0.0325	30/1/02	19900	0.020513
02.04.02	19800	0.042105	02.05.02	19050	-0.015504	02.06.02	19050	-0.042714
02.11.02	19100	-0.035354	19/2/02	20200	0.060367	13/2/02	19000	-0.002625
18/2/02	19900	0.041885	26/2/02	22600	0.118812	21/2/02	22000	0.157895
25/2/02	22600	0.135678	03.12.02	22700	0.004425	27/2/02	22500	0.022727
04.01.02	20500	-0.09292	26/3/02	21100	-0.070485	13/3/02	23000	0.022222
04.08.02	21250	0.036585	04.09.02	21200	0.004739	27/3/02	20950	-0.08913
29/4/02	22800	0.072941	30/4/02	23000	0.084906	04.10.02	21050	0.004773
05.06.02	24300	0.065789	05.07.02	24550	0.067391	24/4/02	23500	0.11639
20/5/02	23750	-0.022634	14/5/02	23750	-0.032587	05.01.02	23000	-0.021277
06.03.02	23500	-0.010526	21/5/02	23700	-0.002105	05.08.02	24700	0.073913
06.10.02	23000	-0.021277	28/5/02	22750	-0.040084	15/5/02	23800	-0.036437
24/6/02	21850	-0.05	06.04.02	23350	0.026374	22/5/002	23000	-0.033613
07.01.02	20400	-0.066362	06.11.02	22800	-0.023555	29/5/02	23500	0.021739
07.08.02	20300	-0.004902	18/6/02	22800	0	06.05.02	23350	-0.006383
15/7/02	20000	-0.014778	25/6/02	21850	-0.041667	06.12.02	22800	-0.023555
29/7/02	19700	-0.015	07.02.02	20400	-0.066362	19/6/02	22950	0.006579
08.05.02	20000	0.015228	30/7/02	19800	-0.029412	26/6/02	21400	-0.067538
26/8/02	18900	-0.055	08.06.02	19800	0	07.03.02	20200	-0.056075
09.02.02	19300	0.021164	20/8/02	19000	-0.040404	07.10.02	20150	-0.002475
09.09.02	19000	-0.015544	27/8/02	19000	0	31/7/02	19900	-0.012407
23/9/02	18650	-0.018421	09.03.02	19200	0.010526	21/8/02	18900	-0.050251
10.07.02	19450	0.042895	09.10.02	18900	-0.015625	28/8/02	19000	0.005291
14/10/02	17650	-0.092545	17/9/02	19000	0.005291	09.04.02	18750	-0.013158
11.11.02	17800	0.008499	24/9/02	18500	-0.026316	09.11.02	18600	-0.008
18/11/02	18000	0.011236	10.01.02	18650	0.008108	18/9/02	18800	0.010753
25/11/02	17950	-0.002778	15/10/02	17450	-0.064343	25/9/02	19000	0.010638
12.02.02	18000	0.002786	26/11/02	18000	0.031519	10.02.02	19900	0.047368
16/12/02	18000	0	12.03.02	18000	0	10.09.02	19000	-0.045226
			17/12/02	18000	0	16/10/02	18950	-0.002632
						13/11/02	17700	-0.065963
						27/11/02	18000	0.016949
						18/12/02	18000	0
total		0.111672			0.086435			0.099389

UNVR

KAMIS			JUMAT		
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
01.10.02	17200	0	01.04.02	16750	0
07/1/02	19700	0.145349	01.11.02	17700	0.056716
04/1/02	19500	-0.010152	18/1/02	19800	0.118644
03/1/02	19600	0.005128	25/1/02	19500	-0.015152
02.07.02	19000	-0.030612	02.08.02	19000	-0.025641
04/2/02	19200	0.010526	15/2/02	19500	0.026316
028/2/02	21500	0.119792	03.01.02	22300	0.14359
04.11.02	20950	-0.025581	04.05.02	20650	-0.073991
025/4/02	23200	0.107399	04.12.02	21050	0.01937
05.02.02	23250	0.002155	19/4/02	23350	0.109264
016/5/02	23350	0.004301	26/4/02	23050	-0.012848
023/5/02	22950	-0.017131	05.03.02	24000	0.041215
030/5/02	23300	0.015251	05.10.02	23850	-0.00625
06.06.02	22800	-0.021459	17/5/02	23500	-0.014675
013/6/02	23100	0.013158	31/5/02	23400	-0.004255
020/6/02	22850	-0.010823	06.07.02	23800	0.017094
027/6/02	20750	-0.091904	14/6/02	23000	-0.033613
07.04.02	20300	-0.021687	21/6/02	22500	-0.021739
07.11.02	20100	-0.009852	28/6/02	20700	-0.08
08.01.02	19950	-0.007463	07.05.02	20200	-0.024155
022/8/02	18900	-0.052632	07.12.02	20050	-0.007426
029/8/02	19000	0.005291	23/8/02	19000	-0.052369
09.05.02	19000	0	30/8/02	19300	0.015789
09.12.02	18800	-0.010526	09.06.02	19000	-0.015544
019/9/02	18800	0	13/9/02	19000	0
026/9/02	19100	0.015957	20/9/02	18750	-0.013158
010.03.02	19500	0.020942	27/9/02	18850	0.005333
014/11/02	17800	-0.087179	10.11.02	19000	0.007958
028/11/02	18000	0.011236	11.08.02	17800	-0.063158
019/12/02	18050	0.002778	15/11/02	18000	0.011236
			22/11/02	18000	0
		0.082262			0.108552

LAMPIRAN 2



SSG

	SENIN			SELASA			RABU	
TGL	HARTUP	RETURN	TGL	HARTUP	RETURN	TGL	HARTUP	RETURN
2.10.01	373.86	0	12.11.01	371.25	0	12.12.01	372.85	0
1.07.02	388.72	0.03975	01.08.02	387.69	0.044283	19/12/01	375.07	0.005954
4/1/02	415.84	0.06977	15/1/02	421.25	0.086564	01.09.02	391.5	0.043805
21/1/02	426.15	0.02479	22/1/02	428.47	0.017139	16/1/02	423.59	0.081967
28/1/02	441.57	0.03618	29/1/02	446.84	0.042873	23/1/02	433.98	0.024528
2.04.02	451.17	0.02174	02.05.02	450.49	0.008168	30/1/02	444.42	0.024056
2.11.02	438.85	-0.02731	19/2/02	460.7	0.022664	02.06.02	446.21	0.004028
18/2/02	462.35	0.05355	26/2/02	448.69	-0.02607	13/2/02	436.79	-0.02111
25/2/02	449.32	-0.02818	03.12.02	469.37	0.04609	20/2/02	458.46	0.049612
4.01.02	486.67	0.08313	26/3/02	481.86	0.02661	27/2/02	454.5	-0.00864
4.08.02	515.08	0.05838	04.09.02	520	0.079152	13/3/02	474	0.042904
15/4/02	549.84	0.06748	16/4/02	551.61	0.060788	27/3/02	481.29	0.01538
22/4/02	535.69	-0.02573	23/4/02	543.06	-0.0155	04.10.02	533.81	0.109123
29/4/02	525.86	-0.01835	30/4/02	534.06	-0.01657	17/4/02	542.27	0.015848
5.06.02	539.81	0.02653	05.07.02	544.89	0.020279	24/4/02	544.26	0.00367
13/5/02	537.14	-0.00495	14/5/02	538.63	-0.01149	05.01.02	534.72	-0.01753
20/5/02	526.93	-0.01901	21/5/02	525.34	-0.02467	05.08.02	547.74	0.024349
27/5/02	512.79	-0.02683	28/5/02	513.58	-0.02239	15/5/02	538.89	-0.01616
6.03.02	523.87	0.02161	06.04.02	518.94	0.010437	22/5/02	511.63	-0.05059
6.10.02	511.37	-0.02386	06.11.02	516.82	-0.00409	29/5/02	520.69	0.017708
17/6/02	544.5	0.06479	18/6/02	539.82	0.044503	06.05.02	520.47	-0.00042
24/6/02	518.81	-0.04718	25/6/02	516.96	-0.04235	06.12.02	523.97	0.006725
7.01.02	492.27	-0.05116	07.02.02	483.78	-0.06418	19/6/02	534.52	0.020135
7.08.02	484.62	-0.01554	30/7/02	462.82	-0.04333	26/6/02	503.5	-0.05803
15/7/02	480.9	-0.00768	08.06.02	440.93	-0.0473	07.03.02	478.53	-0.04959
29/7/02	455.09	-0.05367	27/8/02	452.06	0.025242	07.10.02	477.38	-0.0024
8.05.02	449.87	-0.01147	09.10.02	429.34	-0.05026	31/7/02	463.67	-0.02872
9.09.02	430.27	-0.04357	17/9/02	427.18	-0.00503	09.11.02	430.12	-0.07236
16/9/02	420.22	-0.02336	24/9/02	408.3	-0.0442	18/9/02	419.12	-0.02557
23/9/02	410.77	-0.02249	10.01.02	407.52	-0.00191	25/9/02	408.65	-0.02498
30/9/02	419.31	0.02079	10.08.02	402.05	-0.01342	10.02.02	409.5	0.00208
4/10/02	337.48	-0.19515	15/10/02	342.2	-0.14886	10.09.02	391.84	-0.04313
1.11.02	362.57	0.07435	11.12.02	371.09	0.084424	16/10/02	357.38	-0.08794
8/11/02	367.88	0.01465	26/11/02	381.95	0.029265	13/11/02	367.1	0.027198
5/11/02	381.89	0.03808	12.03.02	397.74	0.04134	27/11/02	383.04	0.043421
2.02.02	389.27	0.01932	17/12/02	402.39	0.011691	18/12/02	406.39	0.06096
6/12/02	395.3	0.01549						
total		0.10489			0.119904			0.110324



Descriptives Return Saham Blue Chips

Descriptive Statistics

	N		Minimum		Maximum		Mean		Variance		Skewness	
	Statistic		Statistic		Statistic		Statistic	Std. Error	Statistic	Std. Error	Statistic	Std. Error
SENIN	50		-.048930		.541333		.03933020	.01816256	.016		3.129	.337
SELASA	50		-.079593		.554466		.03708608	.01861430	.017		3.201	.337
RABU	50		-.080367		.552753		.03837567	.01833657	.017		3.218	.337
KAMIS	50		-.141044		.672047		.04412614	.02147377	.023		3.222	.337
JUMAT	50		-.034275		.459478		.03309400	.01471031	.011		3.173	.337
Valid N (listwise)	50											



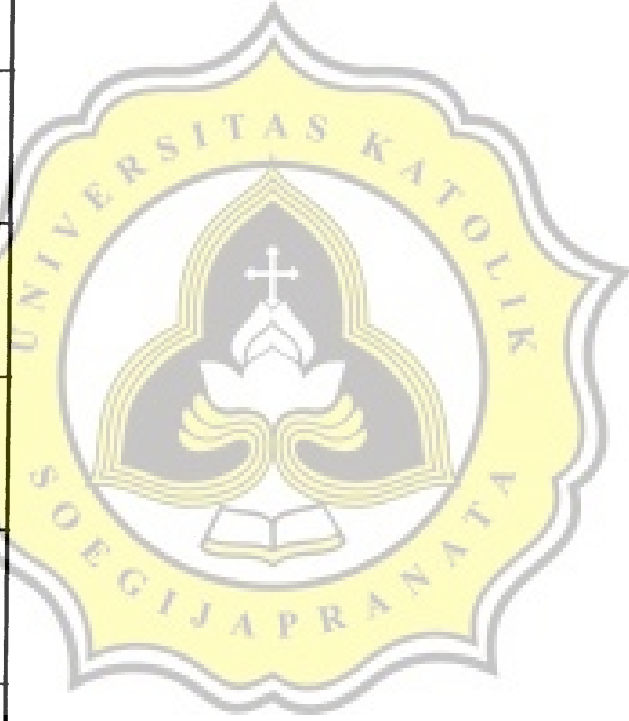
LAMPIRAN 4



Descriptives

Descriptive Statistics

	N		Minimum		Maximum		Mean		Variance		Skewness	
	Statistic		Statistic		Statistic		Statistic	Std. Error	Statistic		Statistic	Std. Error
SENIN	168		-.195154		.074345		-.01186398	.00416851	.003		-3.008	.187
SELASA	168		-.148862		.000000		-.01650128	.00345144	.002		-2.628	.187
RABU	168		-.087944		.000000		-.01352017	.00218752	.001		-1.900	.187
KAMIS	168		-.091032		.000000		-.00888853	.00199905	.001		-2.863	.187
JUMAT	168		-.088380		.000000		-.01114170	.00204400	.001		-2.369	.187
Valid N (listwise)	168											





Regression Return Saham Blue Chips

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	JUMAT, SELASA, KAMIS, RABU, ^a SENIN		Enter

a. All requested variables entered.

b. Dependent Variable: RETURN

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.988 ^a	.976	.974	.037094982

a. Predictors: (Constant), JUMAT, SELASA, KAMIS, RABU, SENIN

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.490	5	.498	361.912	.000 ^a
	Residual	.061	44	.001		
	Total	2.551	49			

a. Predictors: (Constant), JUMAT, SELASA, KAMIS, RABU, SENIN

b. Dependent Variable: RETURN

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients		Sig.
		B	Std. Error	Beta	t	
1	(Constant)	3.460E-03	.007		.503	.617
	SENIN	.978	.042	.550	23.132	.000
	SELASA	.968	.041	.559	23.538	.000
	RABU	.981	.042	.557	23.453	.000
	KAMIS	.835	.036	.555	23.380	.000
	JUMAT	1.200	.052	.547	22.966	.000

a. Dependent Variable: RETURN

LAMPIRAN 6



Regression IHSG

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	JUMAT, SENIN, KAMIS, SELASA, RABU		Enter

a. All requested variables entered.

b. Dependent Variable: RETURN

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.845 ^a	.714	.705	.000423006

a. Predictors: (Constant), JUMAT, SENIN, KAMIS, SELASA, RABU

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	5	.000	80.895	.000 ^a
	Residual	.000	162	.000		
	Total	.000	167			

a. Predictors: (Constant), JUMAT, SENIN, KAMIS, SELASA, RABU

b. Dependent Variable: RETURN

Coefficients^a

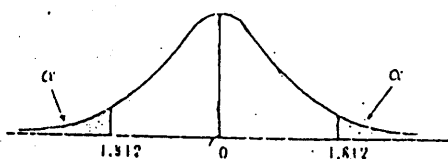
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-9.945E-05	.000		-1.903	.059
	SENIN	9.283E-04	.001	.064	1.483	.140
	SELASA	-1.625E-03	.001	-.093	-2.070	.040
	RABU	-1.563E-03	.001	-.057	-1.234	.219
	KAMIS	-1.222E-02	.001	-.406	-9.072	.000
	JUMAT	1.953E-02	.001	.664	14.568	.000

a. Dependent Variable: RETURN

LAMPIRAN 7



TABEL VI Titik persentasi distribusi t



d.f.	α	.25	.20	.15	.10	.05	.025
1		1.000	1.376	1.963	3.078	6.314	12.706
2		.816	1.061	1.386	1.886	2.920	4.303
3		.765	.978	1.250	1.638	2.353	3.182
4		.741	.941	1.190	1.538	2.132	2.776
5		.727	.920	1.156	1.476	2.015	2.571
6		.718	.906	1.134	1.440	1.943	2.447
7		.711	.896	1.119	1.415	1.895	2.365
8		.706	.889	1.108	1.397	1.860	2.306
9		.703	.883	1.100	1.383	1.833	2.262
10		.700	.879	1.093	1.372	1.812	2.228
11		.697	.876	1.088	1.363	1.796	2.201
12		.695	.873	1.083	1.356	1.782	2.179
13		.694	.870	1.079	1.350	1.771	2.160
14		.692	.868	1.076	1.345	1.761	2.145
15		.691	.866	1.074	1.341	1.753	2.131
16		.690	.865	1.071	1.337	1.746	2.120
17		.689	.863	1.069	1.335	1.740	2.110
18		.688	.862	1.067	1.330	1.734	2.101
19		.688	.861	1.066	1.328	1.729	2.093
20		.687	.860	1.064	1.325	1.725	2.086
21		.686	.859	1.063	1.323	1.721	2.080
22		.686	.858	1.061	1.321	1.717	2.074
23		.685	.858	1.060	1.319	1.714	2.069
24		.685	.857	1.059	1.318	1.711	2.064
25		.684	.856	1.058	1.316	1.708	2.060
26		.684	.856	1.058	1.315	1.706	2.056
27		.684	.855	1.057	1.314	1.703	2.052
28		.683	.855	1.056	1.313	1.701	2.018
29		.683	.854	1.055	1.311	1.699	2.045
30		.683	.854	1.055	1.310	1.697	2.042
40		.681	.851	1.050	1.303	1.684	2.021
60		.679	.848	1.046	1.296	1.671	2.000
120		.677	.845	1.041	1.289	1.658	1.980
∞		.674	.842	1.036	1.282	1.645	1.960

Sumber: Fisher and Yates: *Statistical Tables for Biological Research*, Tabel III. Izin Penerbit: Oliver and Boyd, Ltd, Edinbu

LAMPIRAN: VII
Tabel 6b. Nilai F. 05†
Derajat kebebasan untuk pembilang

	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	1.61	2.00	2.16	2.25	2.30	2.34	2.37	2.39	2.41	2.42	2.44	2.46	2.48	2.49	2.50	2.51	2.52	2.53	2.54
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.4	19.4	19.4	19.5	19.5	19.5	19.5	19.5
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.37
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.75
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

†Tabel ini dikutip dari M. Merington and C.M. Thompson, "Tables of percentage points of the inverted beta (F) distribution," Biometrika, Vol. 33 (1943).