

Appendix I

Details of Selected Counters, As At 30 June 2000

Short Name	Company's Name	Listing Board	Sector
MUHIBAH	MUHIBBAH ENGINEERING (M) BERHAD	Main Board	Construction
PJDEV	PJ DEVELOPMENT HOLDINGS BERHAD	Main Board	Construction
BAT	BRITISH AMERICAN TOBACCO (M) BERHAD	Main Board	Consumer Prod.
UMW	UMW HOLDINGS BERHAD	Main Board	Consumer Prod.
TWS	TRADEWINDS (M) BERHAD	Main Board	Consumer Prod.
YHS	YEO HIAP SENG (MALAYSIA) BHD	Main Board	Consumer Prod.
AFFIN	AFFIN HOLDINGS BHD	Main Board	Finance
AMFIN	ARAB MALAYSIAN FINANCE BERHAD	Main Board	Finance
MSB	CAHYA MATA SARAWAK BHD	Main Board	Finance
COMMERZ	COMMERCE ASSET-HOLDING BERHAD	Main Board	Finance
HLBANK	HONG LEONG BANK BERHAD	Main Board	Finance
OSK	OSK HOLDINGS BERHAD	Main Board	Finance
PACBANK	THE PACIFIC BANK BERHAD	Main Board	Finance
PBBANK	PUBLIC BANK BERHAD	Main Board	Finance
TA	TA ENTERPRISE BERHAD	Main Board	Finance
UMG	UNITED MERCHANT GROUP BERHAD	Main Board	Finance
FABER	FABER GROUP BERHAD ^(b)	Main Board	Hotel
ASB	ADVANCE SYNERGY BERHAD	Main Board	Industrial Prod.
KIANJOO	KIAN JOO CAN FACTORY BERHAD	Main Board	Industrial Prod.
MARUICH	MARUICHI MALAYSIA STEEL TUBE BERHAD	Main Board	Industrial Prod.
PALMCO	PALMCO HOLDINGS BERHAD	Main Board	Industrial Prod.
SUNTECH	SUNWAY BUILDING TECHNOLOGY BERHAD	Main Board	Industrial Prod.
GPLUS	GOLDEN PLUS HOLDINGS BHD ^(b)	Main Board	Mining
BKATIL	BUKIT KATIL RESOURCES BERHAD ^(b)	Main Board	Plantation
GHOPE	GOLDEN HOPE PLANTATIONS BERHAD ^(b)	Main Board	Plantation
BOLTON	BOLTON BERHAD	Main Board	Properties
CRIMSON	CRIMSON LAND BERHAD	Main Board	Properties
E&O	EASTERN & ORIENTAL BERHAD	Main Board	Properties
INOVEST	INNOVEST BERHAD	Main Board	Properties
L&G	LAND & GENERAL BERHAD	Main Board	Properties
PPERAK	PARIT PERAK HOLDINGS BERHAD	Main Board	Properties

Appendix I

Details of Selected Counters, As At 30 June 2000 (Cont'd)

Short Name	Company's Name	Listing Board	Sector
LITYAN	LITYAN HOLDINGS BERHAD ^{(a),(b)}	Main Board	Technology
BSTEAD	BOUSTEAD HOLDINGS BERHAD	Main Board	Trading/Services
GKENT	GEORGE KENT (MALAYSIA) BERHAD	Main Board	Trading/Services
MUIIND	MALAYAN UNITED INDUSTRIES BERHAD	Main Board	Trading/Services
TANJONG	TANJONG PUBLIC LIMITED COMPANY	Main Board	Trading/Services
TENAGA	TENAGA NASIONAL BERHAD	Main Board	Trading/Services
A YAMAS	AYAMAS FOOD CORPORATION BERHAD	Second Board	Consumer Prod.
FFHB	FEDERAL FURNITURE HOLDINGS (M) BERHAD	Second Board	Consumer Prod.
FOURSSN	FOURSEASON (MALAYSIA) BERHAD	Second Board	Consumer Prod.
TGL	TEO GUAN LEE CORP BHD	Second Board	Consumer Prod.
BELTON	KUMPULAN BELTON BERHAD	Second Board	Industrial Prod.
DENKO	DENKO INDUSTRIAL CORPORATION BERHAD	Second Board	Industrial Prod.
HIRO	HIROTAKO HOLDINGS BERHAD	Second Board	Industrial Prod.
PROMTO	PROMTO BHD	Second Board	Industrial Prod.
YCS	PEMBINAAN YCS BERHAD	Second Board	Construction
GEAHIN	GEAHIN ENGINEERING BERHAD	Second Board	Trading/Services
MCSB	MCSB SYSTEMS (M) BERHAD	Second Board	Trading/Services
TEXCHEM	TEXCHEM RESOURCES BHD	Second Board	Trading/Services
DPREP	DATAPREP HOLDINGS BERHAD ^(b)	Second Board	Technology

Notes:

- (a) Classified Under Second Board In This Study
- (b) Classified Under "Others" Sector In This Study

Appendix II

Details of Capital Changes

Counter	Ex-Date	Event	Proportion	Subscription Fee per Share	Adj. Factor
MUHIBAH	21-Dec-98	Right Issue	3 : 2	RM1.00	0.6778
PJDEV	24-Aug-00	Right Issue	3 : 5 ^(a)	RM1.00	0.9690
	19-Oct-95	Bonus Issue	1 : 5	-	0.8333
	19-Oct-95	Right Issue	1 : 5	RM1.80	0.9925
TWS	9-Jan-97	Bonus Issue	1 : 4	-	0.8000
	9-Jan-97	Right Issue	1 : 4	RM5.80	0.9772
AFFIN	25-Apr-00	Right Issue	1 : 2	RM2.10	0.8664
AMFIN	10-Mar-97	Bonus Issue	1 : 1	-	0.5000
CMSB	28-Aug-97	Bonus Issue	1 : 1	-	0.5000
COMMERZ	29-May-97	Bonus Issue	1 : 1	-	0.5000
	29-May-97	Right Issue	1 : 5	RM6.50	0.9749
HLBank	9-Jun-97	Right Issue	1 : 8	RM6.00	0.9884
OSK	21-Dec-99	Bonus Issue	1 : 3	-	0.7500
	7-Sep-95	Bonus Issue	3 : 2	-	0.4000
	7-Sep-95	Right Issue	1 : 2	RM2.50	0.9107
PACBANK	27-Oct-95	Bonus Issue	1 : 2	-	0.6667
	27-Oct-95	Right Issue	1 : 2	RM2.50	0.9358
PBBANK	16-Dec-97	Bonus Issue	1 : 5	-	0.8333
	16-Dec-97	Right Issue	1 : 5	RM1.00	0.9358
	8-Jul-96	Bonus Issue	1 : 3	-	0.7500
TA	14-Apr-99	Right Issue	4 : 5	RM0.70	0.8170
	6-Jul-95	Bonus Issue	1 : 1	-	0.5000
BKATIL	30-Oct-98	Bonus Issue	6 : 1	-	0.1429
INOVEST	01-Nov-95	Stock Split	4 : 1 ^(b)	-	4.0000
PPERAK	20-Jun-96	Bonus Issue	9 : 1	-	0.1000
LITYAN	06-May-99	Bonus Issue	1 : 2	-	0.6667
	06-May-99	Right Issue	1 : 1	RM2.25	0.8000
MUIIND	10-Sep-97	Right Issue	2 : 5	RM1.35	0.9785
	14-Sep-95	Bonus Issue	1 : 1	-	0.5000
AYAMAS	21-Jun-96	Bonus Issue	1 : 1	-	0.5000
BELTON	19-Oct-99	Right Issue	1 : 1	RM1.00	0.8817
	05-Dec-95	Bonus Issue	1 : 2	-	0.6667

Notes:

(a) Right Issue; 3 Shares + 2 Warrants per 5 Shares

(b) Stock Split; 1 Share for 4 Shares

Appendix II

Schedule of Capital Changes (Cont'd)

Counter	Ex-Date	Event	Proportion	Subscription Fee per Share	Adj. Factor
DENKO	05-Dec-95	Right Issue	3 : 5	RM2.00	0.9023
PROMTO	19-Jun-97	Bonus Issue	1 : 4	-	0.8000
	19-Jun-97	Right Issue	1 : 2	RM5.00	0.8789
YCS	09-Jun-00	Right Issue	3 : 2	RM1.00	0.7429
	08-Feb-96	Bonus Issue	2 : 5	-	0.7143
	08-Feb-96	Right Issue	3 : 2	RM2.35	0.6657
MCSB	13-Jul-99	Right Issue	3 : 4	RM1.00	0.6327
	07-Aug-95	Bonus Issue	1 : 4	-	0.8889
	07-Aug-95	Right Issue	2 : 5	RM3.70	0.9017

Appendix III

Details of Dividends Schedule

Counter	Ex-Date	Gross	% Gross / Par	Adj. Gross
MUHIBAH	02-Aug-00	0.2000	2.00%	0.2000
	03-Aug-99	0.2000	2.00%	0.2000
	02-Sep-98	0.5000	5.00%	0.3389
	12-Jun-97	0.5000	5.00%	0.3389
	22-May-96	0.5000	5.00%	0.3389
PJDEV	05-Jan-00	0.0100	1.00%	0.0100
	02-Feb-99	0.0100	1.00%	0.0100
	26-Jan-98	0.0500	5.00%	0.0500
	12-Nov-96	0.0500	5.00%	0.0500
	09-Oct-95	0.0400	4.00%	0.0331
BAT	13-Apr-00	0.4000	80.00%	0.4000
	16-Dec-99	0.7200	144.00%	0.7200
	06-Sep-99	0.8300	166.00%	0.8300
	07-Dec-98	1.0000	200.00%	1.0000
	03-Aug-98	1.1500	230.00%	1.1500
	08-Dec-97	1.0000	200.00%	1.0000
	04-Aug-97	0.9000	180.00%	0.9000
	09-Dec-96	0.7000	140.00%	0.7000
	24-Jul-96	0.6500	130.00%	0.6500
	30-Nov-95	0.5500	110.00%	0.5500
	26-Jul-95	0.5000	100.00%	0.5000
UMW	24-Sep-99	0.0500	5.00%	0.0500
	13-Sep-07	0.0250	2.50%	0.0250
	07-Jul-98	0.1000	10.00%	0.1000
	24-Sep-97	0.1000	10.00%	0.1000
	08-Jul-97	0.1000	10.00%	0.1000
	25-Sep-96	0.1000	10.00%	0.1000
	10-Jul-96	0.0750	7.50%	0.0750
	20-Sep-95	0.0750	7.50%	0.0750

Appendix III

Schedule of Dividends (Cont'd)

Counter	Ex-Date	Gross	% Gross / Par	Adj. Gross
TWS	18-Jan-00	0.0600	6.00%	0.0600
	04-Nov-99	0.0700	7.00%	0.0700
	13-Jul-99	0.1400	14.00%	0.1400
	10-Dec-98	0.0600	6.00%	0.0600
	24-Aug-98	0.0500	5.00%	0.0500
	07-Nov-97	0.0700	7.00%	0.0700
	07-Nov-97	0.0600	6.00%	0.0600
	28-Jul-97	0.0700	7.00%	0.0700
	08-Nov-96	0.0750	7.50%	0.0469
	04-Jul-96	0.0100	1.00%	0.0782
	02-Nov-95	0.0600	6.00%	0.0469
	20-Jul-95	0.0900	9.00%	0.0704
	YHS	17-Sep-99	0.0200	2.00%
09-Jul-99		0.0200	2.00%	0.0200
10-Nov-98		0.0200	2.00%	0.0200
09-Jul-98		0.0900	9.00%	0.0900
07-Oct-97		0.0450	4.50%	0.0450
10-Jul-97		0.1100	11.00%	0.1100
17-Sep-97		0.0450	4.50%	0.0450
12-Jun-96		0.1100	11.00%	0.1100
05-Sep-95		0.0450	4.50%	0.0450
AFFIN	10-May-00	0.0100	1.00%	0.0100
	23-Jun-99	0.0100	1.00%	0.0086
	09-Jun-98	0.0100	1.00%	0.0086
	30-Jun-97	0.0700	7.00%	0.0605
	11-Jun-96	0.0600	6.00%	0.0519
AMFIN	25-Aug-98	0.0500	5.00%	0.0500
	23-Sep-97	0.1000	10.00%	0.1000
	30-Aug-96	0.1500	15.00%	0.0750
	08-Aug-95	0.1500	15.00%	0.0750

Appendix III

Schedule of Dividends (Cont'd)

Counter	Ex-Date	Gross	% Gross / Par	Adj. Gross
CMSB	26-May-00	0.0500	5.00%	0.0500
	19-Oct-99	0.0500	5.00%	0.0500
	21-Oct-98	0.0500	5.00%	0.0500
	03-Aug-98	0.0700	7.00%	0.0700
	21-Oct-97	0.0700	7.00%	0.0700
	06-Aug-97	0.0700	7.00%	0.0350
	08-Nov-96	0.0700	7.00%	0.0350
	22-Jul-96	0.0700	7.00%	0.0350
	06-Oct-95	0.0600	6.00%	0.0300
	COMMERZ	05-May-00	0.0600	6.00%
28-Apr-99		0.0500	5.00%	0.0500
07-May-98		0.0600	6.00%	0.0600
27-Mar-97		0.1200	12.00%	0.0585
06-Jun-96		0.1200	12.00%	0.0585
HLBANK		25-Oct-99	0.0700	7.00%
	23-Oct-98	0.0500	5.00%	0.0500
	12-Sep-97	0.0750	7.50%	0.0750
	01-Oct-96	0.0600	6.00%	0.0593
	21-Sep-95	0.0750	7.50%	0.0741
	OSK	08-May-00	0.1000	10.00%
29-Sep-99		0.0500	5.00%	0.0375
12-May-99		0.0500	5.00%	0.0375
25-Sep-98		0.0250	2.50%	0.0188
03-Jun-98		0.0250	2.50%	0.0188
24-Sep-97		0.1250	12.50%	0.0938
03-Jun-97		0.1500	15.00%	0.1125
24-Sep-96		0.1000	10.00%	0.0750
30-May-96		0.1000	10.00%	0.0750
07-Sep-95		0.1000	10.00%	0.0273
PACBANK		29-May-00	0.1000	10.00%
	31-May-99	0.0100	1.00%	0.0100
	29-May-98	0.0350	3.50%	0.0350
	09-May-97	0.0350	3.50%	0.0350
	02-May-96	0.0350	3.50%	0.0350

Appendix III

Schedule of Dividends (Cont'd)

Counter	Ex-Date	Gross	% Gross / Par	Adj. Gross
PBB	28-Jun-99	0.0200	4.00%	0.0200
	11-Jun-98	0.0850	17.00%	0.0425
	13-Jun-97	0.0700	14.00%	0.0560
	12-Jun-96	0.0800	16.00%	0.0480
TA	8/6/99	0.0100	1.00%	0.0100
	14-Aug-98	0.0500	5.00%	0.0409
	14-Nov-97	0.0500	5.00%	0.0409
	21-Nov-96	0.0500	5.00%	0.0409
	31-Jul-96	0.0500	5.00%	0.0409
	05-Oct-95	0.0500	5.00%	0.0409
UMG	22-Jul-97	0.0500	5.00%	0.0500
	17-Jun-96	0.0500	5.00%	0.0500
ASB	30-Jul-97	0.0200	2.00%	0.0200
	21-Jun-96	0.1000	10.00%	0.0100
KIANJOO	06-Jun-00	0.0500	5.00%	0.0500
	10/19/99	0.0500	5.00%	0.0500
	11-Jun-99	0.1000	10.00%	0.1000
	11-Jun-99	0.0500	5.00%	0.0500
	20-Oct-98	0.0500	5.00%	0.0500
	28-May-98	0.1000	10.00%	0.1000
	28-May-98	0.0500	5.00%	0.0500
	17-Oct-97	0.0500	5.00%	0.0500
	04-Jun-97	0.1000	10.00%	0.1000
	04-Jun-97	0.0500	5.00%	0.0500
	16-Oct-96	0.0500	5.00%	0.0500
	MARUICH	08-Jul-99	0.1200	12.00%
08-Jul-98		0.1200	12.00%	0.1200
10-Jul-97		0.1200	12.00%	0.1200
18-Jul-96		0.1200	12.00%	0.1200
PALMCO	02-Dec-99	0.0250	2.50%	0.0250
	26-Nov-98	0.0100	1.00%	0.0100
	24-Nov-97	0.0100	1.00%	0.0100
	06-Nov-96	0.0300	3.00%	0.0300

Appendix III

Schedule of Dividends (Cont'd)

Counter	Ex-Date	Gross	% Gross / Par	Adj. Gross
CRIMSON	14-Jan-99	0.0025	0.50%	0.0025
	23-Jan-98	0.0250	5.00%	0.0250
	03-Dec-96	0.0250	5.00%	0.0250
	15-Nov-95	0.0200	4.00%	0.0200
E&O	07-Oct-97	0.0350	3.50%	0.0350
	05-Dec-97	0.0350	3.50%	0.0350
	16-Jul-97	0.0350	3.50%	0.0350
	03-Jan-97	0.0350	3.50%	0.0350
	29-Aug-96	0.0350	3.50%	0.0350
	29-Sep-95	0.0350	3.50%	0.0302
INOVEST	12-Jun-97	0.0200	2.00%	0.0200
L&G	09-Sep-97	0.0750	7.50%	0.0750
	23-May-97	0.0500	5.00%	0.0500
	23-Aug-96	0.1000	10.00%	0.1000
	02-Apr-96	0.1000	10.00%	0.1000
	28-Aug-95	0.1000	10.00%	0.1000
PPERAK	20-Feb-98	0.0100	1.00%	0.0100
	27-Nov-96	0.1000	10.00%	0.1000
	12-Mar-96	0.0500	5.00%	0.0050
LITYAN	14-Jun-00	0.0100	1.00%	0.0100
	12-Aug-99	0.0100	1.00%	0.0100
	20-Aug-98	0.0500	5.00%	0.0267
	22-Jul-97	0.1000	10.00%	0.0533
	05-Jul-96	0.1000	10.00%	0.0533
	05-Jul-95	0.1000	10.00%	0.0533

Appendix III

Schedule of Dividends (Cont'd)

Counter	Ex-Date	Gross	% Gross / Par	Adj. Gross
BSTHAD	10-May-00	0.0500	10.00%	0.0500
	10-Nov-99	0.0500	10.00%	0.0500
	05-May-99	0.0375	7.50%	0.0375
	25-Nov-98	0.0500	10.00%	0.0500
	05-May-98	0.0250	5.00%	0.0250
	26-Nov-97	0.0625	12.50%	0.0625
	06-May-97	0.0500	10.00%	0.0500
	25-Nov-96	0.0625	12.50%	0.0625
	08-May-96	0.0500	10.00%	0.0500
	14-Nov-95	0.0625	12.50%	0.0625
	GKENT	14-Nov-97	0.0200	4.00%
11-Jul-97		0.0500	10.00%	0.0500
29-Nov-96		0.0350	7.00%	0.0350
04-Jul-96		0.0375	7.50%	0.0375
04-Dec-95		0.0500	10.00%	0.0500
MUIB	02-Apr-98	0.0100	1.00%	0.0100
	16-Sep-97	0.0300	3.00%	0.0300
	09-Apr-97	0.0250	2.50%	0.0245
	28-Aug-96	0.0250	2.50%	0.0245
	22-Mar-96	0.0250	2.50%	0.0245
	14-Sep-95	0.0500	5.00%	0.0245
TANJONG	22-Nov-99	0.0800	N/A	0.0800
	12-Jul-99	0.2200	N/A	0.2200
	23-Nov-98	0.0800	N/A	0.0800
	13-Jul-98	0.2750	N/A	0.2750
	24-Nov-97	0.1000	N/A	0.1000
	14-Jul-97	0.2750	N/A	0.2750
	18-Nov-96	0.1000	N/A	0.1000
	08-Jul-96	0.1600	N/A	0.1600
	13-Nov-95	0.0900	N/A	0.0900
	03-Jul-95	0.1000	N/A	0.1000

Appendix III

Schedule of Dividends (Cont'd)

Counter	Ex-Date	Gross	% Gross / Par	Adj. Gross
TNB	08-Jun-00	0.0300	3.0%	0.0300
	23-Dec-99	0.0500	5.0%	0.0500
	23-Dec-98	0.0500	5.0%	0.0500
	23-Dec-97	0.0700	7.0%	0.0700
	03-Jun-97	0.0500	5.0%	0.0500
	07-Jan-97	0.0700	7.0%	0.0700
	30-May-96	0.0500	5.0%	0.0500
	12-Dec-95	0.0700	7.0%	0.0700
AYAMAS	22-Jul-99	0.0600	6.0%	0.0600
	18-Aug-98	0.1500	15.0%	0.1500
	18-Jun-97	0.0800	8.0%	0.0800
	21-Jun-96	0.0600	6.0%	0.0240
	03-Jul-95	0.0600	6.0%	0.0240
FFHB	27-Aug-96	0.0100	1.0%	0.0100
FOURSSN	26-Jul-99	0.0150	1.50%	0.0150
	27-Jul-98	0.0100	1.00%	0.0100
	28-Jul-97	0.0100	1.00%	0.0100
	26-Jul-96	0.1000	10.00%	0.1000
	29-Aug-95	0.0800	8.00%	0.0800
	TGL	08-Feb-96	0.0300	3.00%
	13-Feb-97	0.0500	5.00%	0.0500
	17-Nov-98	0.1000	10.00%	0.1000
	BELTON	20-Aug-97	0.0800	8.00%
	13-Aug-96	0.0800	8.00%	0.0705
	01-Aug-95	0.1000	10.00%	0.0530
HIRO	28-Jun-99	0.0400	4.00%	0.0400
	22-Jun-98	0.0400	4.00%	0.0400
	30-Jun-97	0.0800	8.00%	0.0800
	26-Jun-96	0.0700	7.00%	0.0700
PROMTO	06-Aug-99	0.0350	3.50%	0.0350
	24-Jul-98	0.0550	5.50%	0.0550
	19-Jun-97	0.0550	5.50%	0.0386
	24-Aug-95	0.0550	5.50%	0.0386

Appendix III

Schedule of Dividends (Cont'd)

Counter	Ex-Date	Gross	% Gross / Par	Adj. Gross
YCS	04-Jul-97	0.0500	5.00%	0.0371
	23-Oct-96	0.0500	5.00%	0.0371
	21-May-96	0.0500	5.00%	0.0371
	09-Oct-95	0.0500	5.00%	0.0177
GEAHIN	03-Sep-97	0.1000	10.00%	0.1000
	19-Aug-96	0.1000	10.00%	0.1000
	15-Aug-95	0.1000	10.00%	0.1000
MCSB	05-Oct-95	0.0500	5.00%	0.0316
TEXCHEM	18-Jan-00	0.1500	15.00%	0.1500
	16-Aug-99	0.0500	5.00%	0.0500
	14-Jan-99	0.1000	10.00%	0.1000
	14-Aug-98	0.0500	5.00%	0.0500
	08-May-98	0.0900	9.00%	0.0900
	20-Jan-98	0.1000	10.00%	0.1000
	12-Aug-97	0.0500	5.00%	0.0500
	14-Jan-97	0.1000	10.00%	0.1000
	09-Sep-96	0.0500	5.00%	0.0500
	19-Jan-96	0.1000	10.00%	0.1000
	08-Aug-95	0.0500	5.00%	0.0500

Appendix IV

Details of Portfolio Returns

Counter	Buy & Hold	9-SMA	21-SMA	60-SMA	200-SMA	9-MACD	12-MACD	26-MACD
MUHIBAH	-0.4928	-0.8645	-0.8325	-0.6617	-0.4838	-0.8622	-0.5711	-0.3390
PJDEV	-0.4063	-0.8003	-0.2240	-0.2276	-0.5230	-0.7893	-0.4096	-0.1873
BAT	1.2353	-0.9021	-0.8856	-0.5821	-0.5192	-0.2452	-0.5909	-0.4250
UMW	0.2394	0.5546	2.4342	4.9183	1.4434	-0.7709	-0.0372	0.0481
TWS	-0.2325	-0.7834	-0.7527	-0.4052	0.2792	-0.6180	-0.6773	-0.4761
YHS	-0.6340	-0.8168	-0.4642	-0.3554	-0.3633	-0.7583	-0.6391	-0.7422
AFFIN	-0.3373	-0.7625	-0.1501	1.1839	-0.0331	-0.3951	-0.8026	-0.4875
AMFIN	-0.0548	1.4403	6.1598	3.4633	2.1617	0.0902	0.3138	0.0902
CMSB	-0.4827	-0.8256	-0.4359	1.1630	0.0814	-0.6905	-0.8256	-0.6904
COMMERZ	0.8128	-0.1375	0.4597	2.5358	5.5402	0.5189	-0.8097	-0.1885
HLBANK	-0.1312	-0.5613	0.1075	1.2189	1.1917	-0.7542	-0.4654	-0.0991
OSK	0.1169	0.7248	0.1087	0.4474	0.5302	-0.7287	-0.4275	0.3265
PACBANK	0.4427	-0.4902	0.1536	-0.0296	0.2118	-0.6715	0.6774	-0.2371
PBBANK	0.5843	-0.4399	-0.0848	1.1773	0.8528	-0.3551	-0.4930	-0.3939
TA	-0.6595	-0.8139	-0.8434	-0.1547	-0.1082	-0.7622	-0.7626	-0.7450
UMG	-0.6626	-0.5247	-0.5060	0.5005	-0.5167	-0.9104	-0.1572	-0.5866
FABER	-0.8188	-0.8894	-0.5862	-0.1248	-0.7592	-0.8505	-0.6963	-0.4603
ASB	-0.7845	-0.7602	-0.3160	0.2573	-0.7866	-0.8821	-0.4906	-0.5011
KIANJOO	-0.3676	-0.7050	-0.3253	-0.0943	0.0147	-0.7857	-0.5038	0.1746
MARUICH	-0.3129	-0.8326	-0.2307	0.1885	0.5659	-0.6782	-0.6976	-0.3181
PALMCO	-0.2373	-0.8983	-0.3703	0.8015	0.5148	-0.5887	-0.3347	0.1070
SUNTECH	-0.6826	-0.8033	-0.6739	0.0318	-0.8006	-0.7936	0.0294	0.3494
GPLUS	-0.6130	-0.6941	0.1013	0.1391	-0.4398	-0.8960	0.4791	0.1154
BKATIL	-0.3296	-0.6729	0.0779	0.2370	0.5436	-0.9061	1.0111	2.5700
GHOPE	0.1691	-0.7769	-0.7443	-0.7830	-0.4144	-0.4876	-0.4975	-0.5460
BOLTON	-0.3585	-0.6722	-0.2427	0.7765	0.5886	-0.7155	-0.6953	-0.7590
CRIMSON	-0.5386	-0.3527	0.7591	-0.1743	-0.3782	-0.9091	0.3880	0.0341
E&O	-0.4838	-0.9476	-0.6518	-0.5860	0.1760	-0.7019	-0.2641	0.3071
INOVEST	-0.8290	-0.0126	0.7045	-0.6315	-0.6656	-0.9557	-0.6323	-0.5597
L&G	-0.8354	-0.5235	-0.5592	0.5925	-0.0063	-0.9059	-0.8876	-0.8812
PPERAK	-0.8243	-0.7844	-0.5412	-0.0841	-0.7124	-0.8588	-0.7678	-0.5958
LITYAN	-0.1284	-0.4035	4.1462	5.6800	0.0426	-0.8851	1.3585	4.2073
BSTEAD	-0.2198	-0.8803	-0.6625	-0.0476	-0.0565	-0.3537	-0.7407	-0.7265
GKENT	-0.6788	-0.9203	-0.7867	-0.2020	-0.6547	-0.6451	-0.7402	-0.6126
MUIIND	-0.6038	-0.9816	-0.9005	-0.9298	-0.3339	-0.8644	-0.2952	-0.3222
TANJONG	0.2471	-0.9029	-0.5605	0.4177	0.0832	-0.0428	-0.7386	0.6743
TENAGA	0.2777	-0.8304	-0.6083	-0.5608	0.3607	-0.5244	-0.5343	-0.3282
AYAMAS	0.4718	-0.8668	0.1072	0.8049	-0.0558	-0.6866	-0.0362	0.4154
FFHB	-0.5730	-0.8299	-0.8060	-0.5897	-0.8512	-0.8619	-0.5540	-0.2942
FOURSSN	-0.5050	-0.9868	-0.8582	-0.4546	0.4541	-0.8385	0.2331	-0.0870
TGL	-0.3872	-0.4230	4.3612	2.7876	-0.0673	-0.9603	1.6596	2.0466
BELTON	-0.3094	-0.6622	0.1596	1.1500	0.0049	-0.9336	0.4695	0.8421
DENKO	-0.3413	0.4830	5.4388	2.4427	0.6538	0.9749	16.0110	4.5988
HIRO	0.0819	-0.4430	0.3138	1.1072	0.3258	-0.8846	1.2466	-0.1132
PROMTO	-0.3958	-0.0061	1.7198	-0.1909	-0.5320	-0.8321	-0.0814	-0.4097
YCS	-0.2830	5.1255	10.4878	0.6472	0.5650	-0.9829	13.1732	7.0392
GEAHIN	-0.5386	0.0253	0.1897	0.5232	-0.6346	-0.9599	1.4909	1.1050
MCSB	0.0854	0.2690	1.9407	0.9303	0.2829	-0.9641	0.2044	-0.4704
TEXCHEM	0.3649	-0.5511	1.1582	0.1548	1.5608	-0.6537	0.5716	0.4783
DPREP	-0.3160	0.9789	3.6678	1.6778	-0.4376	-0.9339	3.3017	0.2783

Appendix IV

Details of Portfolio Returns (Cont'd)

Counter	RSI-20/70	RSI-20/80	RSI-30/70	RSI-30/80	STOC-20/70	STOC-20/80	STOC-30/70	STOC-30/80
MUHIBAH	-0.5472	-0.7505	-0.7439	-0.7435	-0.9608	-0.9144	-0.8837	-0.7658
PJDEV	-0.2537	-0.2537	-0.1284	1.2533	-0.8260	-0.6923	-0.5482	-0.3031
BAT	0.1927	0.1927	0.1948	0.4507	-0.5353	-0.5417	-0.6707	-0.5755
UMW	-0.5386	-0.4605	-0.7880	-0.4368	-0.6404	-0.6788	-0.5710	-0.6040
TWS	-0.0161	-0.3048	-0.0341	-0.1229	-0.4967	-0.3733	-0.5587	-0.1988
YHS	-0.2045	-0.4135	-0.3654	-0.0964	-0.4982	-0.3514	-0.6968	-0.5261
AFFIN	-0.4086	-0.7857	-0.5728	-0.6128	-0.0100	-0.5464	-0.6389	-0.7513
AMFIN	-0.6604	-0.5695	-0.8133	-0.5552	-0.8568	-0.7579	-0.8902	-0.8390
CMSB	-0.5625	-0.3748	-0.6712	-0.5593	-0.8597	-0.8072	-0.9132	-0.8426
COMMERZ	-0.4258	-0.3984	-0.6254	-0.0055	-0.5138	0.5776	-0.7203	0.0932
HLBANK	-0.0577	1.5140	-0.5508	0.2550	-0.1768	-0.1103	0.0099	-0.1066
OSK	0.3030	0.2178	-0.2099	-0.1810	-0.5508	-0.7100	-0.7990	-0.8174
PACBANK	-0.2991	-0.0395	-0.1152	0.1783	-0.1988	-0.3270	-0.2993	-0.3967
PBBANK	-0.0255	0.4470	-0.3205	1.3680	0.6694	-0.2047	0.4504	-0.3597
TA	0.4650	-0.7471	-0.6497	-0.8135	-0.8524	-0.6358	-0.7211	-0.3730
UMG	-0.5040	-0.4612	-0.4798	0.3794	-0.7781	-0.7869	-0.6948	-0.5809
FABER	-0.0520	-0.6893	-0.2652	-0.0503	-0.9081	-0.6719	-0.9135	-0.6619
ASB	-0.3681	-0.3689	-0.6096	-0.6738	-0.7339	-0.8410	-0.7054	-0.7908
KIANJOO	0.1848	0.6257	-0.2187	-0.3615	-0.8536	-0.8101	-0.9044	-0.8605
MARUICH	-0.5873	-0.6664	-0.5992	-0.6315	-0.8346	-0.7978	-0.7799	-0.7438
PALMCO	-0.3395	-0.3652	-0.6799	-0.4110	-0.6682	-0.7452	-0.4550	-0.7068
SUNTECH	-0.7966	-0.6043	-0.8274	-0.7238	-0.6319	-0.2385	-0.7048	-0.6207
GPLUS	0.3033	0.4644	-0.5198	-0.0962	-0.9802	-0.9882	-0.9727	-0.9774
BKATIL	-0.6151	-0.4827	-0.8551	-0.6202	-0.6042	-0.4384	-0.8026	-0.6108
GHOPE	0.4981	0.7014	0.1499	0.3240	-0.5109	-0.4556	-0.6505	-0.6370
BOLTON	-0.5714	-0.4749	-0.7346	-0.7320	-0.5854	-0.6965	-0.4246	-0.6869
CRIMSON	-0.0214	-0.1501	-0.1526	1.7276	-0.9039	-0.9223	-0.9205	-0.9289
E&O	-0.2769	-0.4201	-0.5240	-0.4757	-0.7301	-0.6963	-0.6759	-0.6394
INOVEST	-0.9363	-0.9363	-0.9083	-0.9629	-0.6604	-0.4506	-0.6266	-0.6139
L&G	-0.1462	-0.5715	-0.8198	-0.7436	-0.9395	-0.9557	-0.9391	-0.9459
PPERAK	-0.5162	-0.6688	-0.7879	-0.6974	-0.8969	-0.9248	-0.8984	-0.9195
LITYAN	-0.8338	-0.8180	-0.7316	-0.9056	-0.7706	-0.6527	-0.8075	-0.8332
BSTEAD	-0.3541	-0.3278	-0.3232	-0.3278	-0.7098	-0.6678	-0.7152	-0.6772
GKENT	-0.5720	-0.8048	-0.7705	-0.6437	-0.9263	-0.9060	-0.8452	-0.8235
MUIIND	0.4444	-0.3633	-0.0618	-0.6138	-0.8249	-0.8353	-0.7725	-0.7713
TANJONG	0.2166	0.3094	-0.4312	0.4155	-0.5296	-0.4545	-0.7637	-0.6786
TENAGA	-0.5694	-0.2187	-0.6023	-0.2313	-0.4649	-0.5398	-0.6267	-0.7561
AYAMAS	-0.2205	-0.4422	-0.3094	-0.3446	-0.8533	-0.7370	-0.8828	-0.7573
FFHB	0.3526	0.4426	-0.2721	-0.4260	-0.5716	-0.4374	-0.5655	-0.4578
FOURSSN	0.2792	0.3964	-0.1917	1.5554	-0.7272	-0.4811	-0.7353	-0.5650
TGL	-0.6155	-0.8601	-0.0843	-0.5457	-0.6881	-0.8886	-0.6140	-0.8880
BELTON	0.0061	0.3245	-0.7226	-0.5692	-0.8597	-0.9564	0.0647	-0.7823
DENKO	0.0657	-0.8484	-0.7408	-0.6244	-0.3169	-0.9429	-0.7418	-0.9504
HIRO	-0.6450	-0.6240	-0.5432	-0.4854	-0.6578	-0.6139	-0.4989	-0.3341
PROMTO	0.1122	-0.7160	-0.0949	-0.3758	-0.8367	-0.7994	-0.9021	-0.8624
YCS	-0.9254	-0.9426	-0.8846	-0.8479	-0.6543	-0.8416	2.0402	-0.8196
GEAHIN	-0.5957	-0.8398	-0.3297	-0.7360	-0.8166	-0.9447	-0.7398	-0.9417
MCSB	0.7050	0.0118	-0.9164	-0.9066	-0.9167	-0.9623	-0.9171	-0.9480
TEXCHEM	-0.5558	-0.4172	-0.4831	-0.4482	-0.8345	-0.7924	-0.7268	-0.5906
DPREP	-0.4706	-0.6363	-0.7632	-0.3049	-0.7593	-0.8376	-0.1069	-0.7805