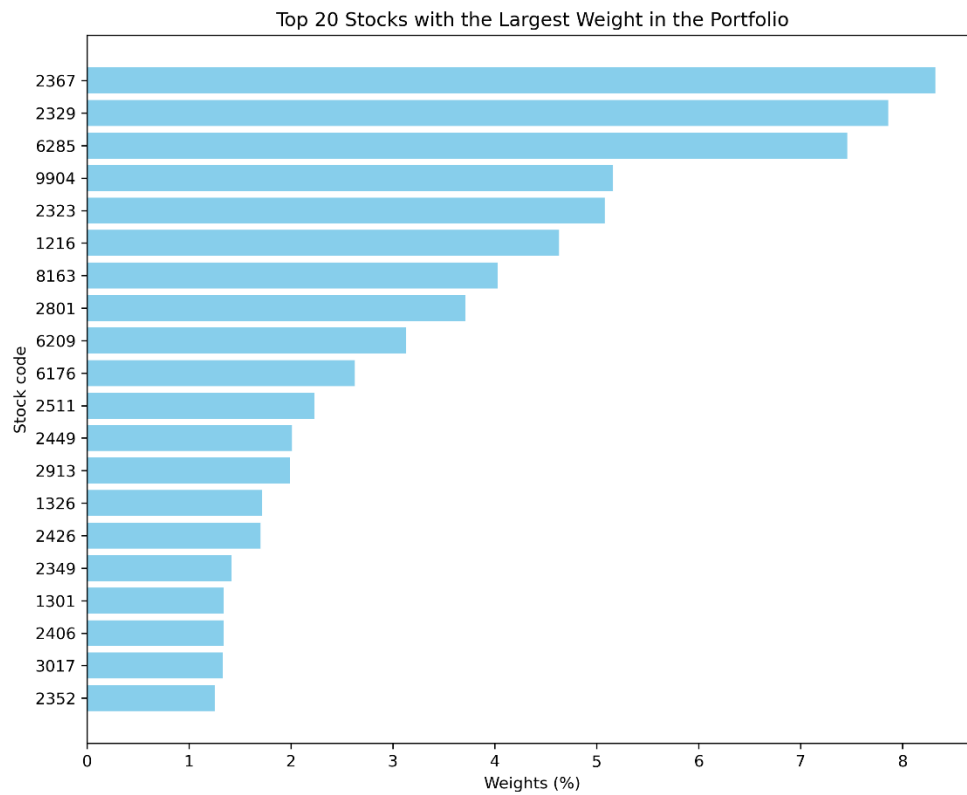
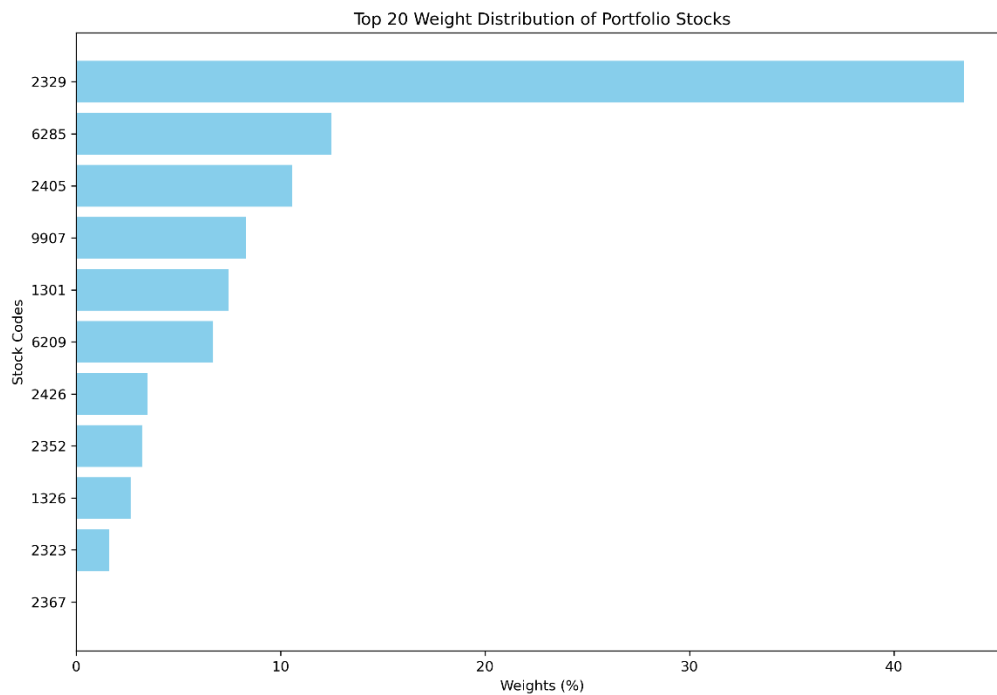


Appendix

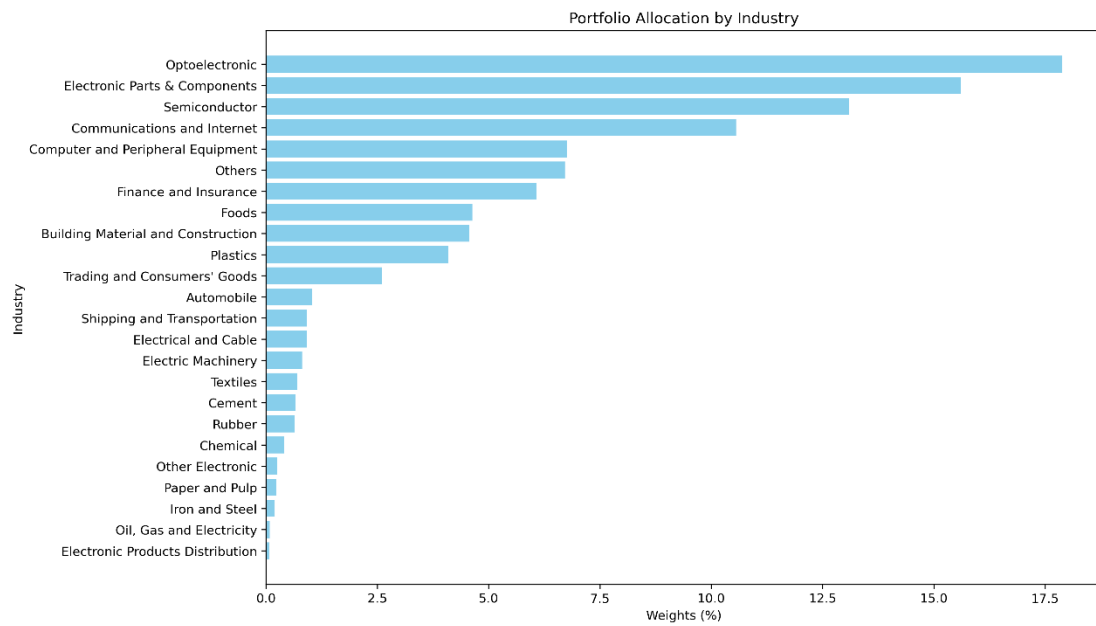
Appendix A: Top 20 Stocks with the Largest Weight in the Portfolio



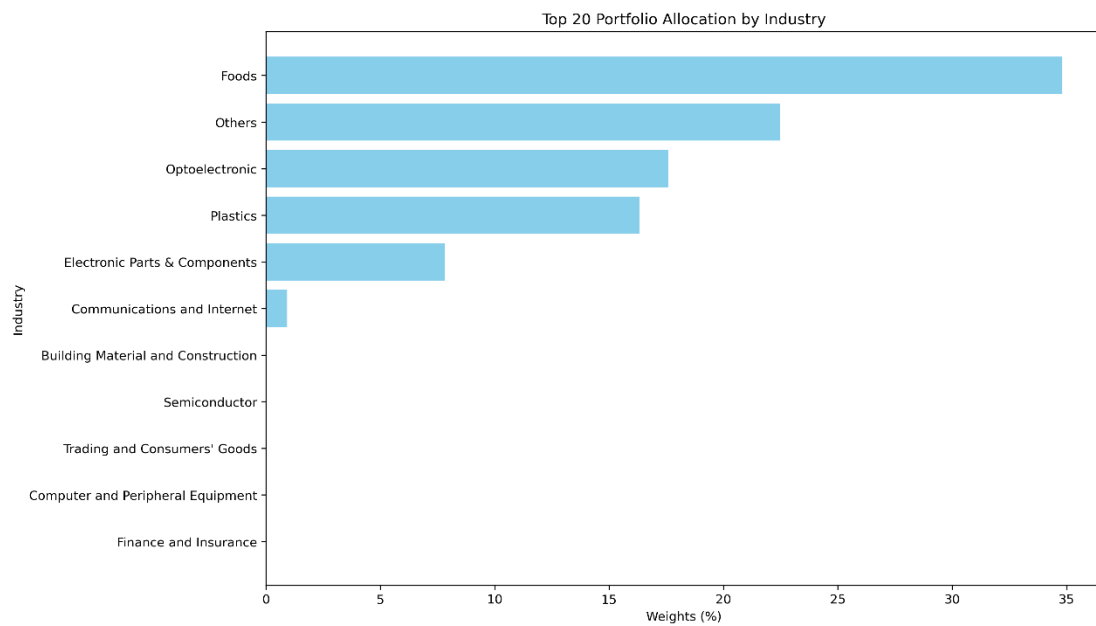
Appendix B: Top 20 Weight Distribution of Portfolio Stocks



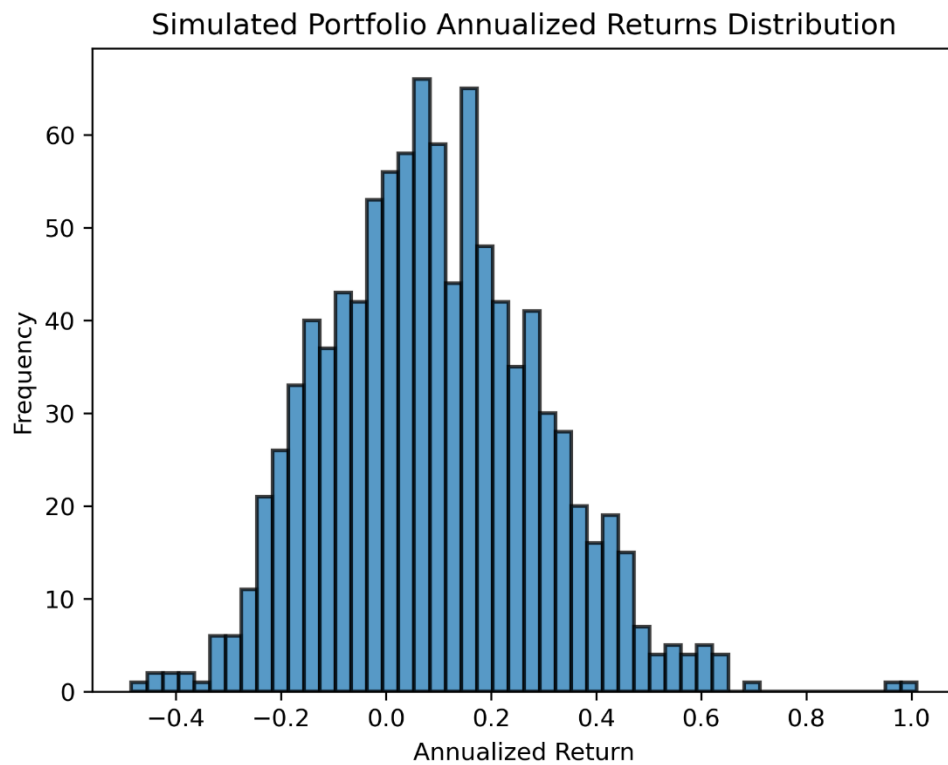
Appendix C: Portfolio Allocation by Industry



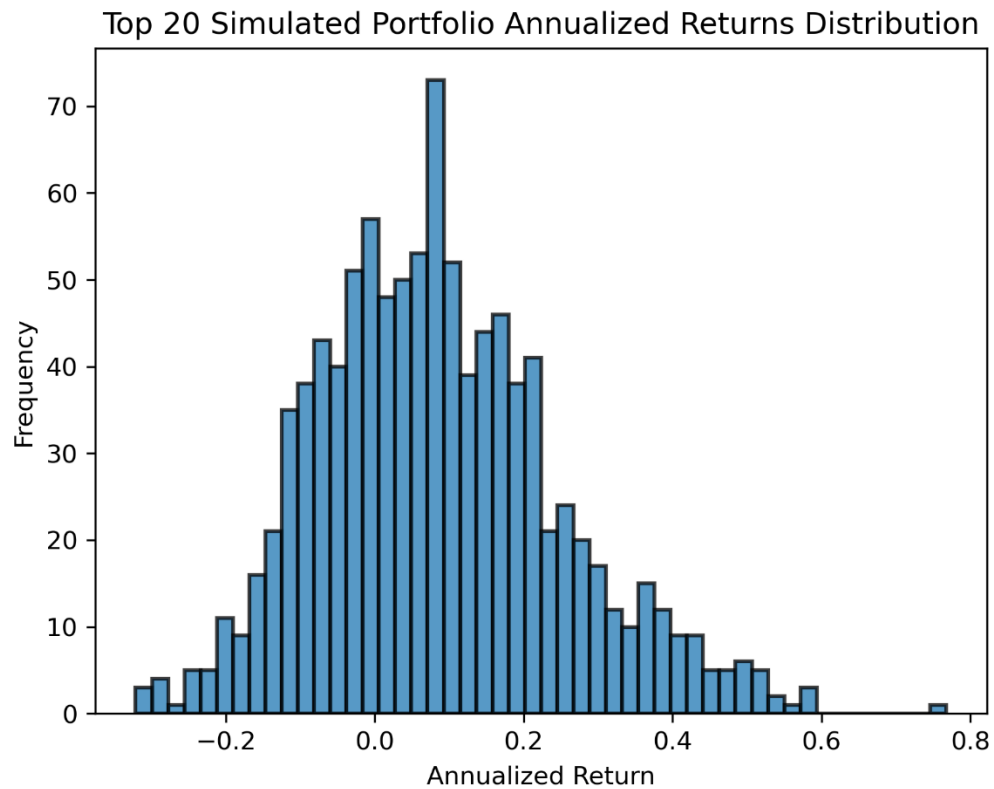
Appendix D: Top 20 Portfolio Allocation by Industry



Appendix E: Simulated Portfolio Annualized Returns Distribution



Appendix F: Top 20 Simulated Portfolio Annualized Returns Distribution



Appendix G: Selected 127 Stocks with Stock Code and Weight in the Portfolio

stock code	weights
1102	0.006543694
1216	0.046331036
1301	0.01344334
1303	0.004927864
1305	0.001931041
1310	0.001665854
1314	0.001843734
1326	0.01718889
1409	0.002531986
1440	0.002189966
1444	0.002286873
1504	0.007076343
2049	0.001023892
1605	0.001877548
1609	0.007239692
1909	0.002235491
2027	0.001982463
2101	0.006447827
2204	0.00112964
2206	0.009220905
2501	0.003681938
2504	0.006394452
2511	0.022306334
2515	0.003507367
2520	0.007407046
2542	0.002327313
2603	0.00129661
2609	0.000667158
2610	0.003750319
2614	0.001137238
2615	0.000846649
2618	0.00150449
2801	0.037104891
2809	0.002690123

2812	0.001260996
2820	0.000860653
2823	0.00154073
2834	0.000595045
2845	0.002134371
2880	0.003115529
2883	0.002661988
2884	0.001047085
2885	0.001034508
2886	0.001318945
2889	0.001051583
2890	0.002504225
2892	0.001819531
2903	0.003126848
2913	0.019908587
2915	0.003086809
1710	0.002597993
1718	0.001521889
6505	0.000819815
2303	0.000815307
2329	0.078615405
2330	0.001415303
2344	0.000932225
2369	0.001198863
2379	0.001115882
2436	0.003463556
2449	0.020123
2454	0.000957971
2458	0.000799486
2481	0.0020313
3006	0.003145131
3034	0.000661273
3035	0.00048876
3189	0.00834979
6239	0.003982958
6257	0.002841099
2301	0.003535921

2331	0.002014981
2352	0.012532009
2356	0.001913751
2357	0.001433226
2376	0.004305344
2377	0.008414978
2382	0.00290755
2405	0.006421507
2474	0.007025281
3005	0.003741209
3017	0.013308341
2323	0.050799354
2340	0.005002297
2349	0.014164246
2406	0.013380986
2426	0.017022506
3019	0.004417207
3049	0.006204841
3406	0.003460317
6176	0.02627509
6209	0.031270377
8105	0.006857918
2314	0.008364539
2345	0.001876539
2402	0.00332961
2412	0.004767286
2419	0.004924911
2439	0.00106724
2455	0.001303077
3045	0.000734499
3380	0.006711528
4904	0.000686738
5388	0.001980539
6285	0.074583663
2308	0.000579696
2313	0.001774753
2316	0.001959683

2327	0.000376846
2367	0.083226992
2368	0.005947398
2383	0.00096248
2392	0.001304646
2456	0.00759205
2492	0.001175363
3037	0.002599817
5469	0.002385462
6153	0.001941829
6269	0.001709857
6282	0.002234047
8163	0.040307337
8112	0.000801984
2312	0.001918186
2371	0.00062963
9904	0.051623195
9907	0.007984347
9945	0.007540545

Appendix H: Top 20 Weight Distribution of Portfolio Stocks

stock code	weights
1216	0.348150794
1301	0.064642203
1326	0.098677605
2511	0.000210978
2801	2.92184E-06
2913	8.09735E-06
2329	2.13864E-05
2449	3.44455E-06
2352	1.52139E-06
3017	2.32334E-06
2323	0.063857364
2349	0.029791436
2406	0.020907184
2426	4.73494E-06
6176	0.0329437
6209	0.028425116
6285	0.009302527
2367	0.078236052
8163	1.36E-06
9904	0.224809255