

## Position Profitability

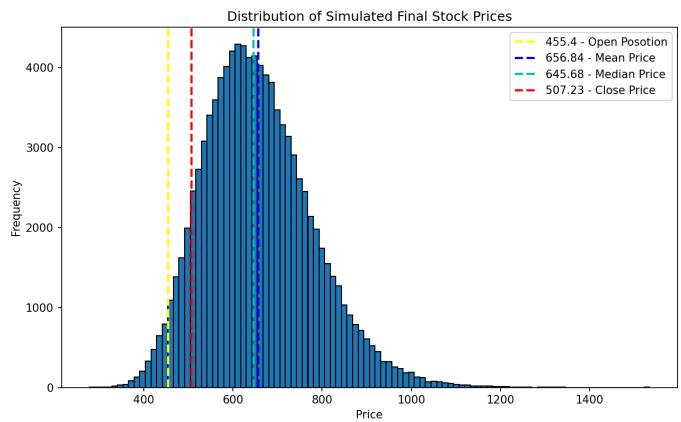
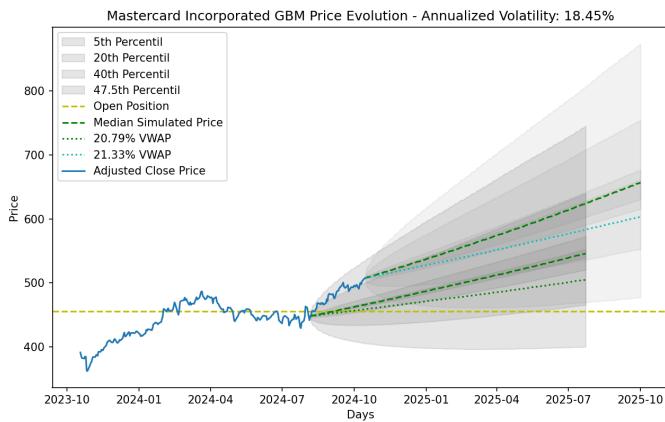
### Banking Portfolio

| P/E   | EPS   | Debt-to-Equity | Dividend | Total Volume | Avg Volume | Symbol |
|-------|-------|----------------|----------|--------------|------------|--------|
| 38.75 | 13.09 | 208.57         | 2.64     | 2885781      | 2351400    | MA     |
| 29.93 | 9.33  | 51.86          | 2.08     | 4902617      | 7583962    | V      |

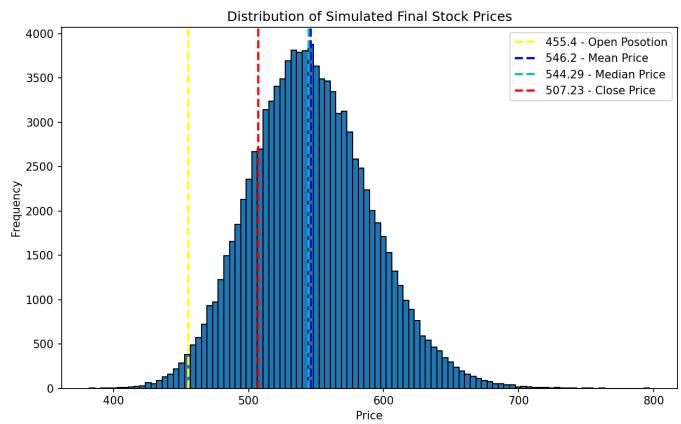
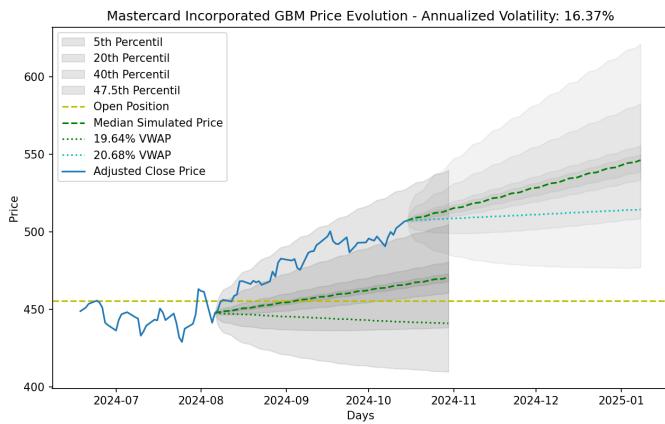
# Position Profitability

Price Evolution for MA - Open Position: 455.4

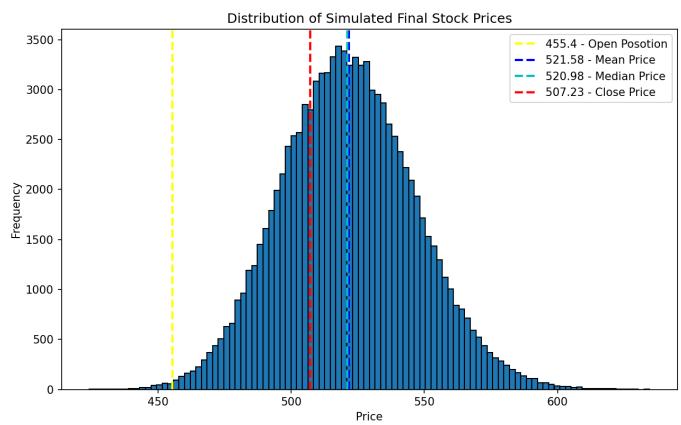
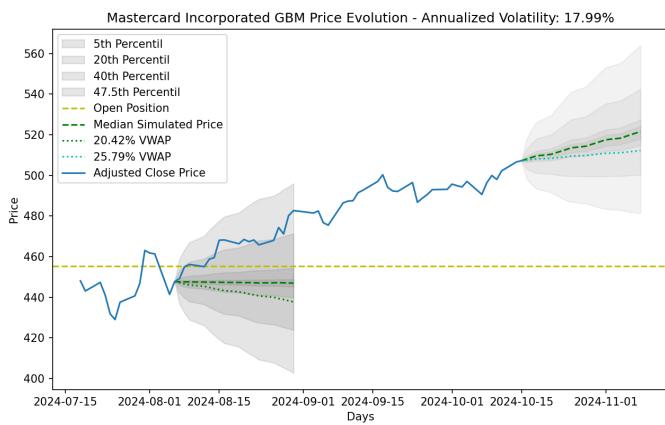
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 477.14        | 4.56              |
| 25th percentile   | 569.93        | 20.1              |
| 45th percentile   | 630.54        | 27.78             |
| 50th percentile   | 645.68        | 29.47             |
| 65th percentile   | 693.38        | 34.32             |
| 75th percentile   | 731.59        | 37.75             |
| 95th percentile   | 874.14        | 47.9              |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 476.97        | 4.52              |
| 25th percentile   | 515.74        | 11.7              |
| 45th percentile   | 538.86        | 15.49             |
| 50th percentile   | 544.29        | 16.33             |
| 65th percentile   | 561.62        | 18.91             |
| 75th percentile   | 574.82        | 20.78             |
| 95th percentile   | 621.17        | 26.69             |

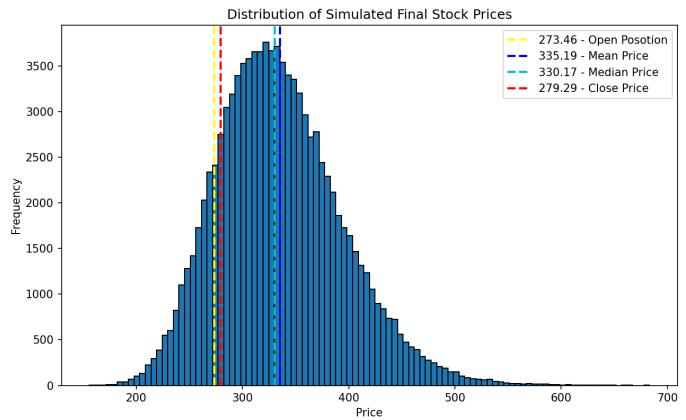
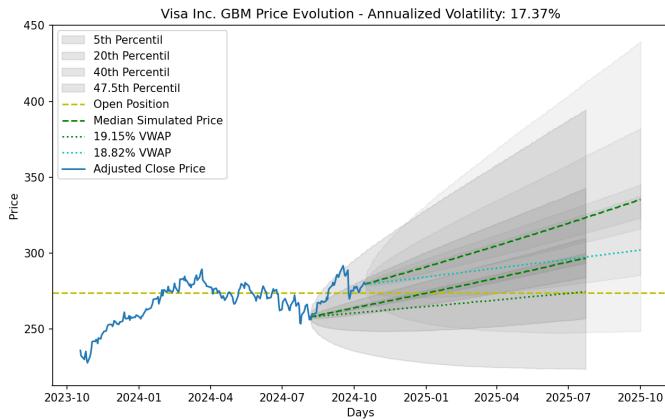
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 481.36        | 5.39              |
| 25th percentile   | 504.31        | 9.7               |
| 45th percentile   | 517.88        | 12.06             |
| 50th percentile   | 520.98        | 12.59             |
| 65th percentile   | 530.73        | 14.19             |
| 75th percentile   | 538.16        | 15.38             |
| 95th percentile   | 563.88        | 19.24             |

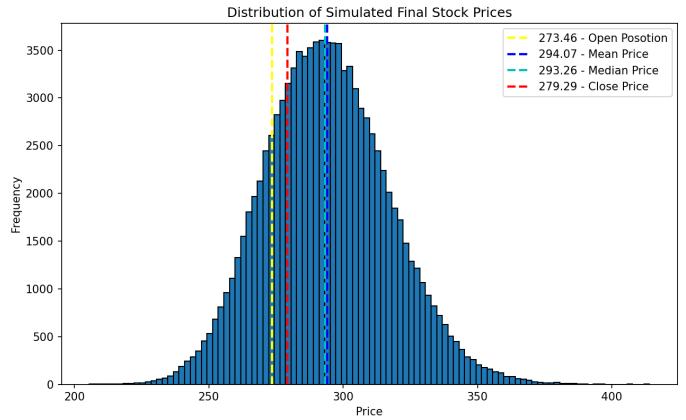
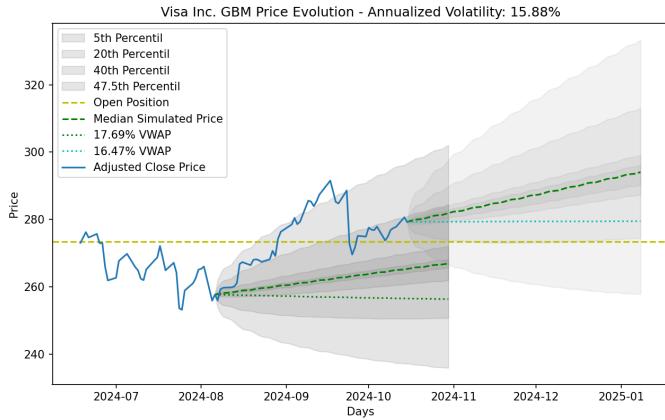
# Position Profitability

Price Evolution for V - Open Position: 273.46

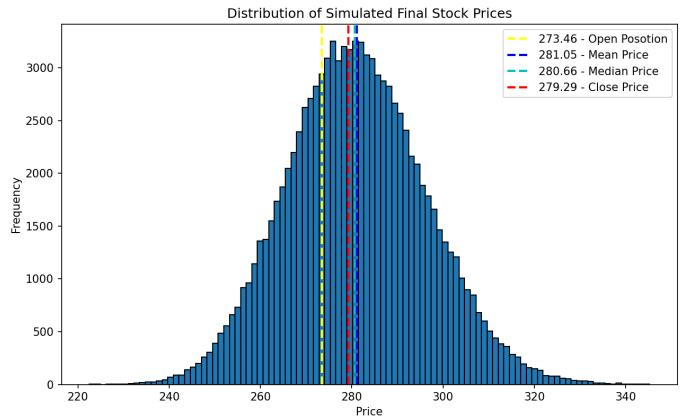
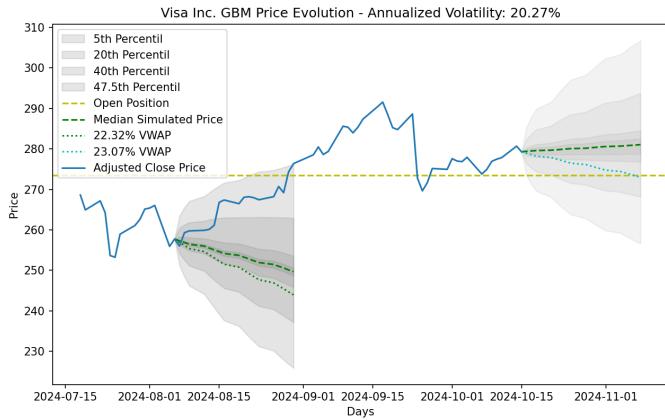
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 248.2         | -10.18            |
| 25th percentile   | 293.7         | 6.89              |
| 45th percentile   | 323.05        | 15.35             |
| 50th percentile   | 330.17        | 17.18             |
| 65th percentile   | 352.87        | 22.5              |
| 75th percentile   | 371.1         | 26.31             |
| 95th percentile   | 439.37        | 37.76             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 257.82        | -6.07             |
| 25th percentile   | 278.07        | 1.66              |
| 45th percentile   | 290.34        | 5.81              |
| 50th percentile   | 293.26        | 6.75              |
| 65th percentile   | 302.19        | 9.51              |
| 75th percentile   | 309.1         | 11.53             |
| 95th percentile   | 333.34        | 17.96             |

Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 256.6         | -6.57             |
| 25th percentile   | 270.6         | -1.06             |
| 45th percentile   | 278.75        | 1.9               |
| 50th percentile   | 280.66        | 2.57              |
| 65th percentile   | 286.58        | 4.58              |
| 75th percentile   | 291.08        | 6.05              |
| 95th percentile   | 306.75        | 10.85             |

## Position Profitability

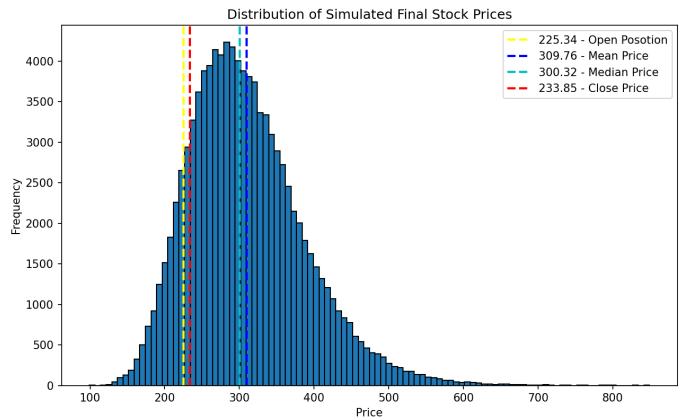
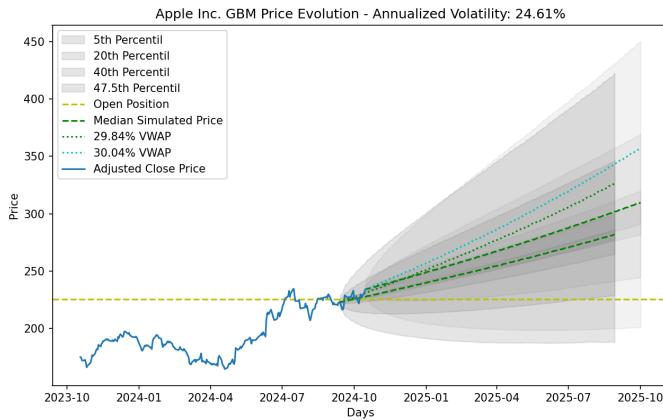
### Tech Portfolio

| P/E   | EPS   | Debt-to-Equity | Dividend | Total Volume | Avg Volume | Symbol |
|-------|-------|----------------|----------|--------------|------------|--------|
| 35.59 | 6.57  | 151.86         | 1.0      | 61901688     | 52112545   | AAPL   |
| 21.46 | 8.9   | 35.41          | 1.6      | 16437164     | 6904790    | AMAT   |
| 23.74 | 6.97  | 9.55           | 0.8      | 20204573     | 25549484   | GOOGL  |
| 35.46 | 11.81 | 36.45          | 3.32     | 17618467     | 19992087   | MSFT   |
| 61.78 | 2.13  | 17.22          | 0.04     | 375333728    | 327682451  | NVDA   |
| 22.26 | 7.82  | 58.99          | 3.4      | 12381526     | 9001037    | QCOM   |
| 33.36 | 5.61  | 26.92          | 2.47     | 18858381     | 15652082   | TSM    |

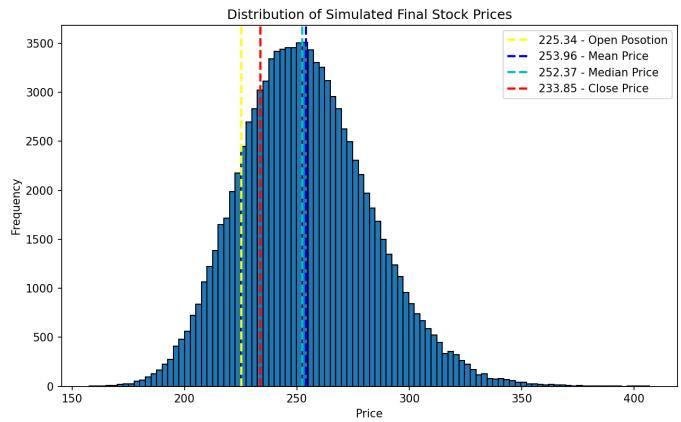
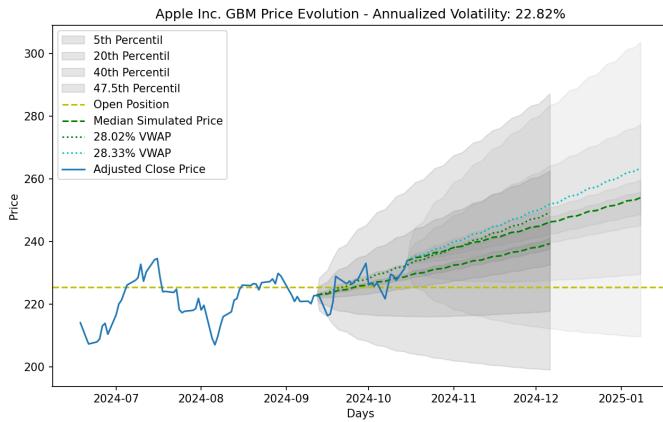
# Position Profitability

Price Evolution for AAPL - Open Position: 225.34

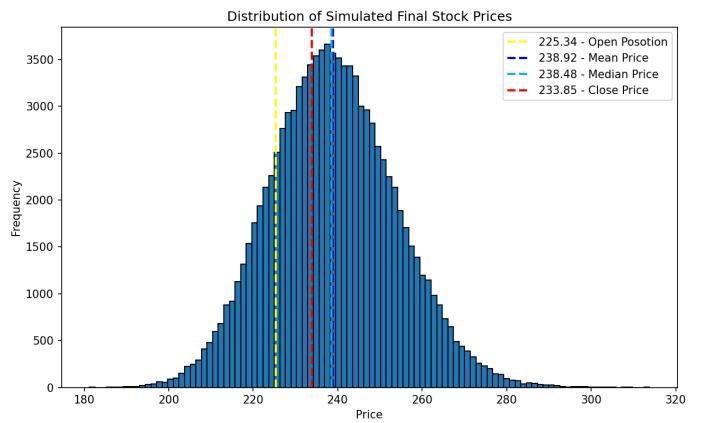
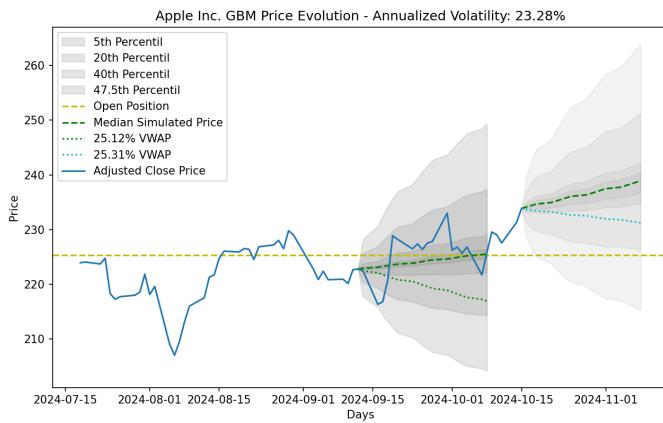
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 200.88        | -12.18            |
| 25th percentile   | 254.46        | 11.44             |
| 45th percentile   | 290.95        | 22.55             |
| 50th percentile   | 300.32        | 24.97             |
| 65th percentile   | 330.44        | 31.81             |
| 75th percentile   | 354.59        | 36.45             |
| 95th percentile   | 450.09        | 49.93             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 209.7         | -7.46             |
| 25th percentile   | 233.9         | 3.66              |
| 45th percentile   | 248.76        | 9.41              |
| 50th percentile   | 252.37        | 10.71             |
| 65th percentile   | 263.54        | 14.49             |
| 75th percentile   | 272.25        | 17.23             |
| 95th percentile   | 303.74        | 25.81             |

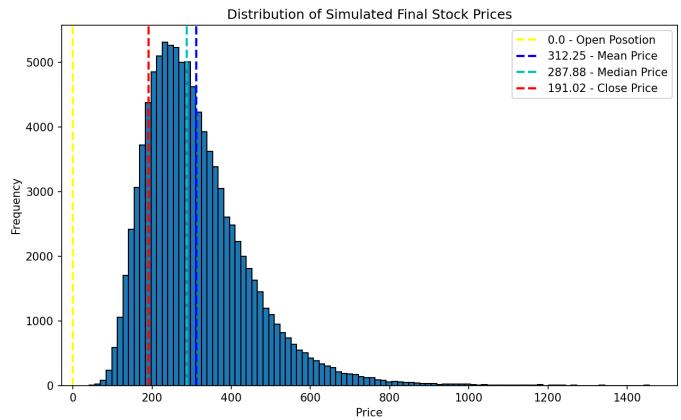
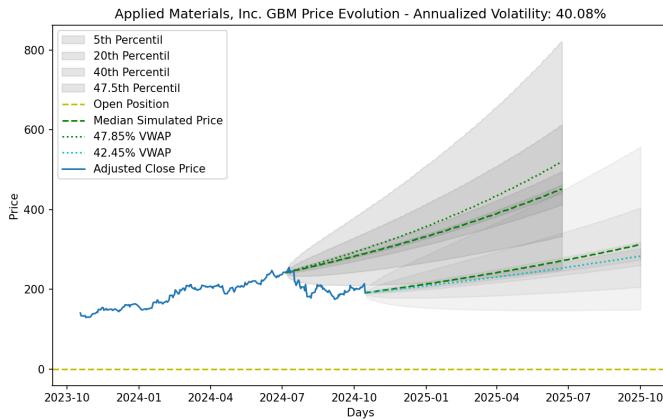
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 215.3         | -4.66             |
| 25th percentile   | 228.68        | 1.46              |
| 45th percentile   | 236.65        | 4.78              |
| 50th percentile   | 238.48        | 5.51              |
| 65th percentile   | 244.21        | 7.73              |
| 75th percentile   | 248.64        | 9.37              |
| 95th percentile   | 264.01        | 14.65             |

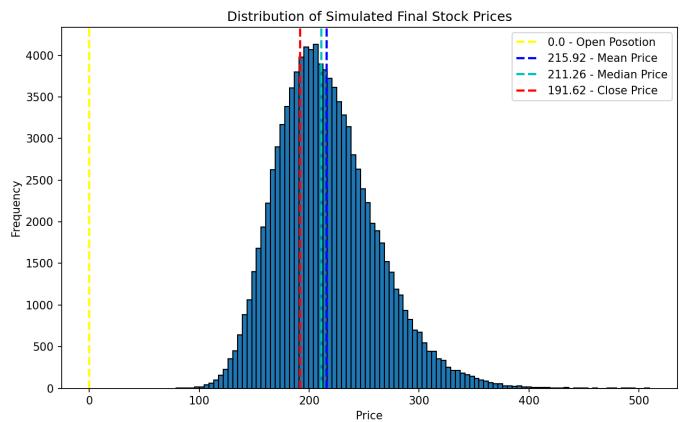
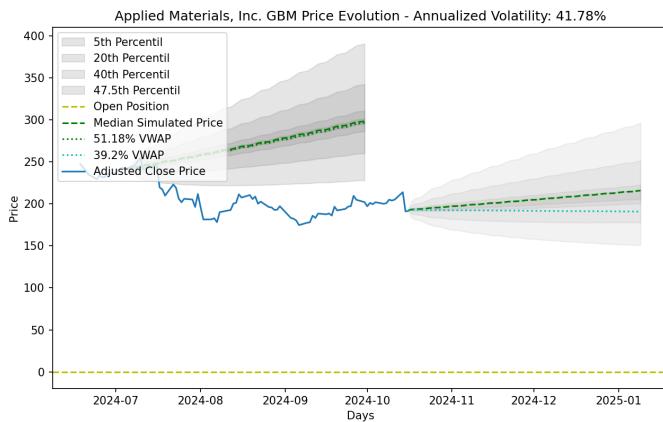
# Position Profitability

Price Evolution for AMAT - Open Position: 0.0

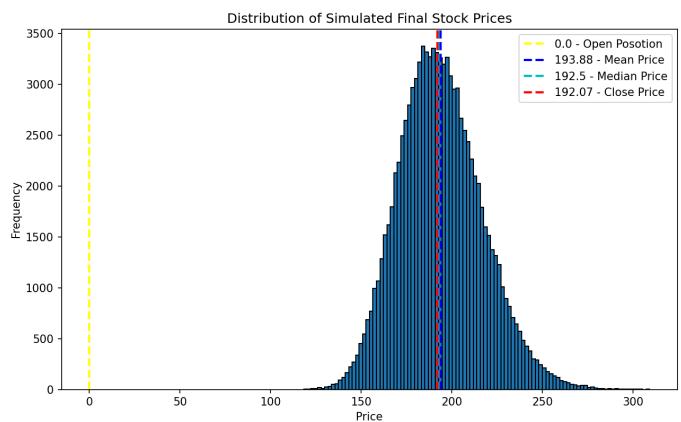
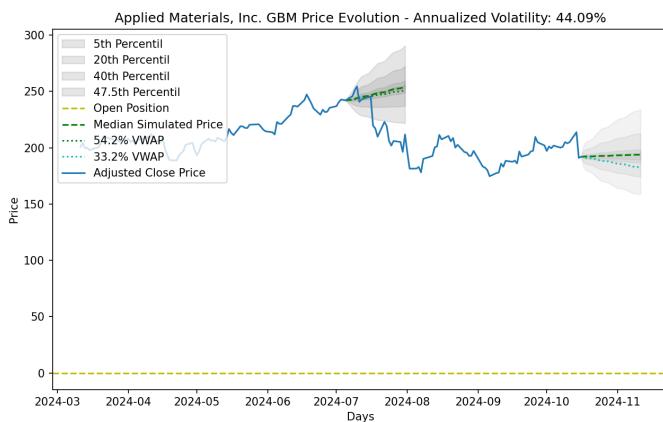
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 148.92        | 100.0             |
| 25th percentile   | 219.78        | 100.0             |
| 45th percentile   | 273.92        | 100.0             |
| 50th percentile   | 287.88        | 100.0             |
| 65th percentile   | 336.23        | 100.0             |
| 75th percentile   | 377.6         | 100.0             |
| 95th percentile   | 556.73        | 100.0             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 150.71        | 100.0             |
| 25th percentile   | 184.2         | 100.0             |
| 45th percentile   | 205.95        | 100.0             |
| 50th percentile   | 211.26        | 100.0             |
| 65th percentile   | 228.84        | 100.0             |
| 75th percentile   | 242.87        | 100.0             |
| 95th percentile   | 296.23        | 100.0             |

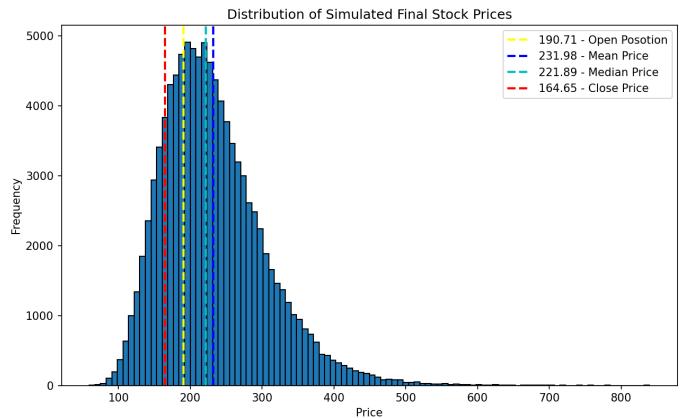
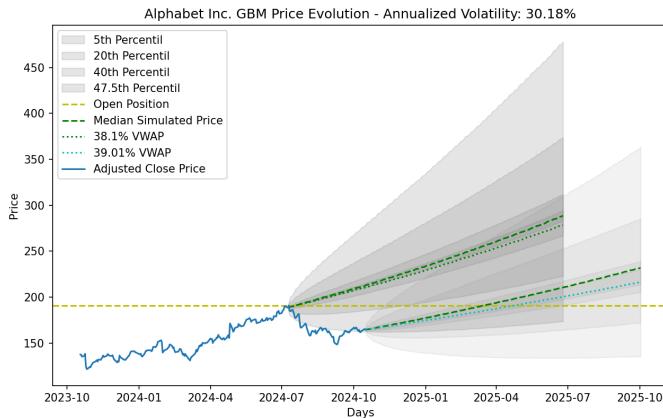
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 158.7         | 100.0             |
| 25th percentile   | 177.79        | 100.0             |
| 45th percentile   | 189.65        | 100.0             |
| 50th percentile   | 192.5         | 100.0             |
| 65th percentile   | 201.51        | 100.0             |
| 75th percentile   | 208.49        | 100.0             |
| 95th percentile   | 233.73        | 100.0             |

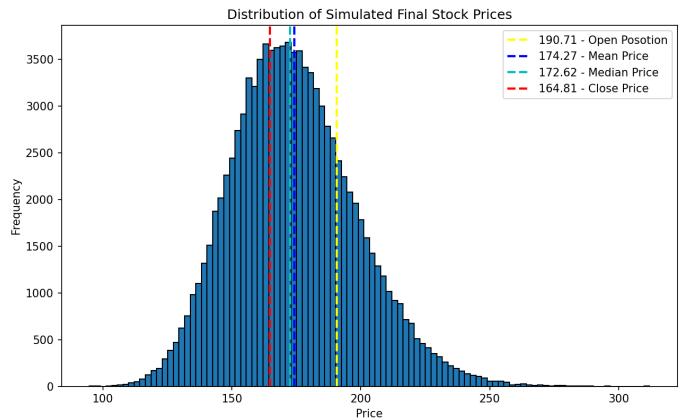
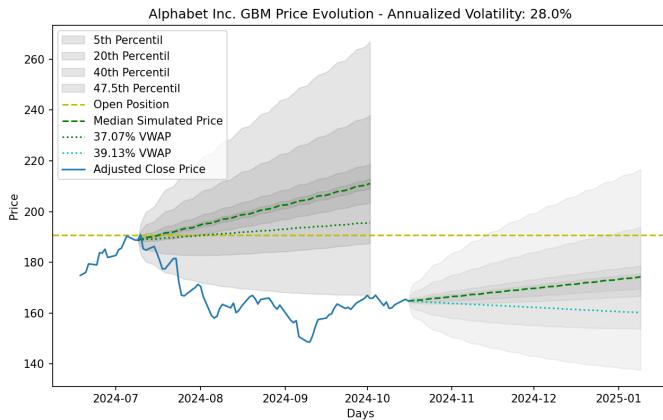
# Position Profitability

Price Evolution for GOOGL - Open Position: 190.71

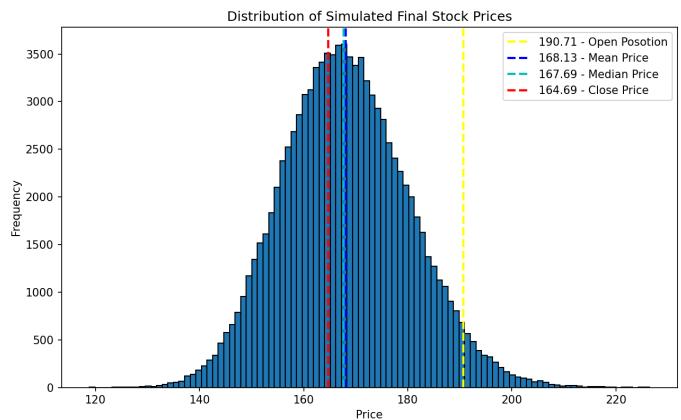
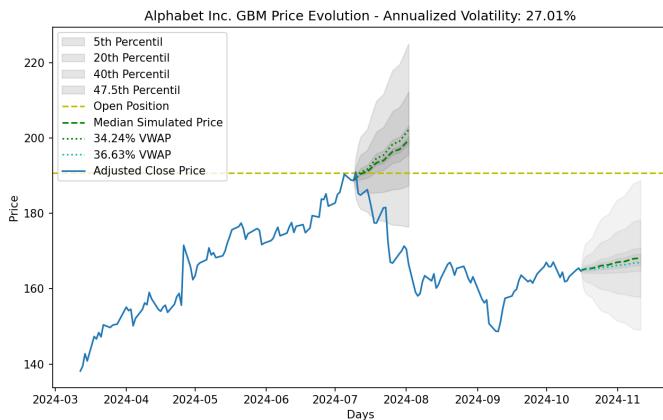
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 135.39        | -40.86            |
| 25th percentile   | 181.13        | -5.29             |
| 45th percentile   | 213.72        | 10.77             |
| 50th percentile   | 221.89        | 14.05             |
| 65th percentile   | 248.81        | 23.35             |
| 75th percentile   | 271.68        | 29.8              |
| 95th percentile   | 363.14        | 47.48             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 137.67        | -38.53            |
| 25th percentile   | 157.35        | -21.2             |
| 45th percentile   | 169.65        | -12.41            |
| 50th percentile   | 172.62        | -10.48            |
| 65th percentile   | 181.97        | -4.8              |
| 75th percentile   | 189.36        | -0.71             |
| 95th percentile   | 216.6         | 11.95             |

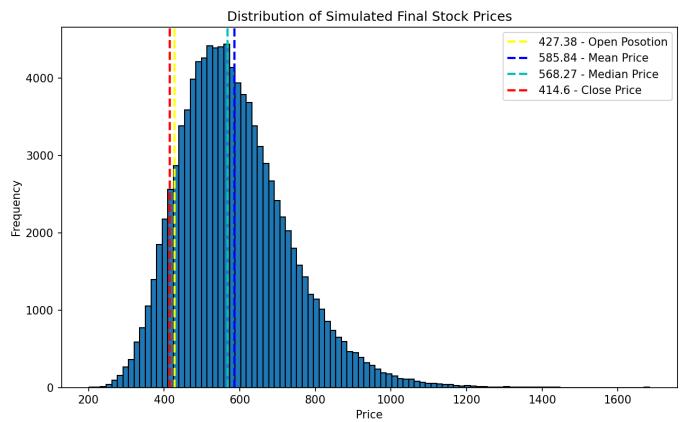
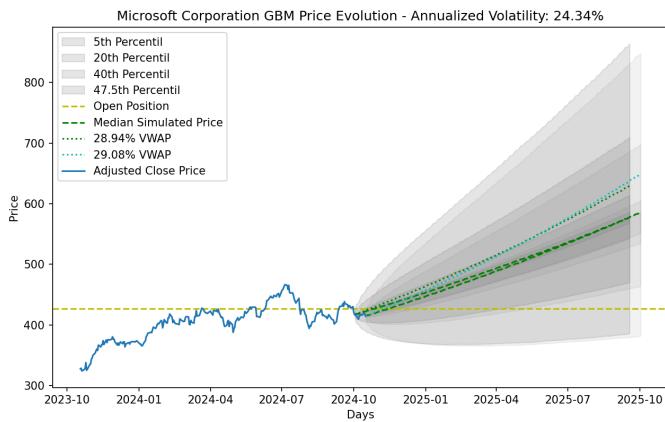
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 148.99        | -28.0             |
| 25th percentile   | 159.73        | -19.4             |
| 45th percentile   | 166.19        | -14.75            |
| 50th percentile   | 167.69        | -13.73            |
| 65th percentile   | 172.41        | -10.61            |
| 75th percentile   | 176.06        | -8.32             |
| 95th percentile   | 188.74        | -1.04             |

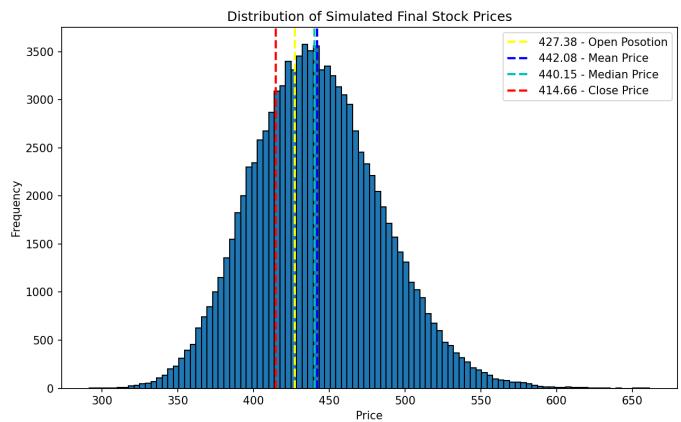
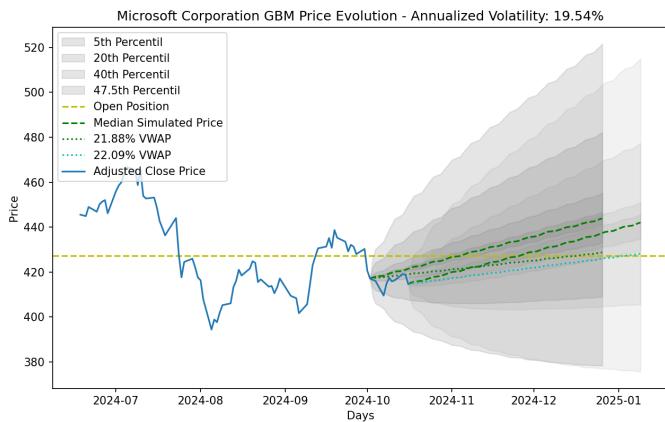
# Position Profitability

Price Evolution for MSFT - Open Position: 427.38

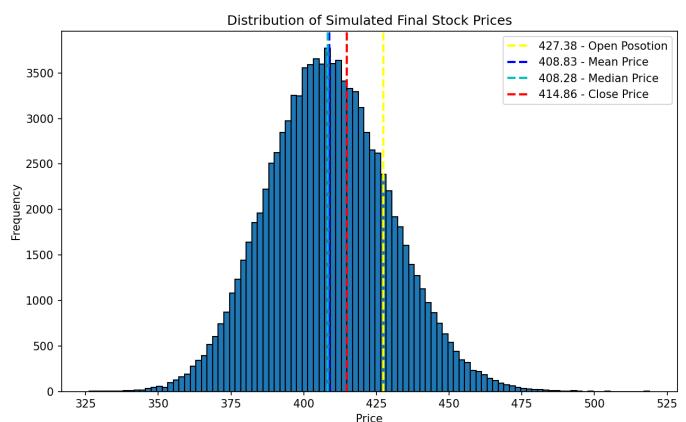
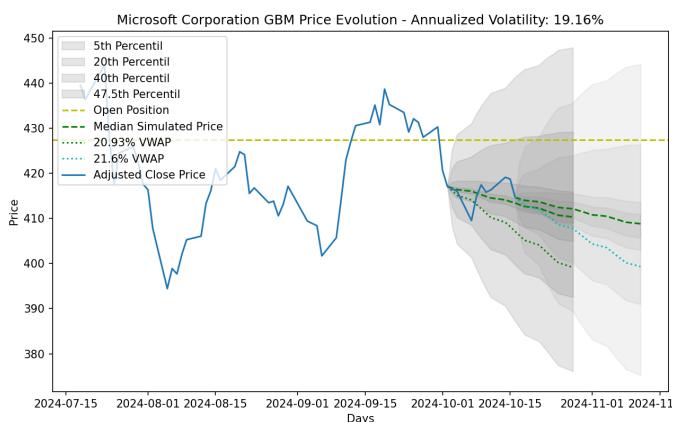
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 382.09        | -11.85            |
| 25th percentile   | 483.08        | 11.53             |
| 45th percentile   | 551.46        | 22.5              |
| 50th percentile   | 568.27        | 24.79             |
| 65th percentile   | 624.29        | 31.54             |
| 75th percentile   | 669.98        | 36.21             |
| 95th percentile   | 848.54        | 49.63             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 375.62        | -13.78            |
| 25th percentile   | 412.48        | -3.61             |
| 45th percentile   | 434.9         | 1.73              |
| 50th percentile   | 440.15        | 2.9               |
| 65th percentile   | 456.78        | 6.44              |
| 75th percentile   | 469.55        | 8.98              |
| 95th percentile   | 514.74        | 16.97             |

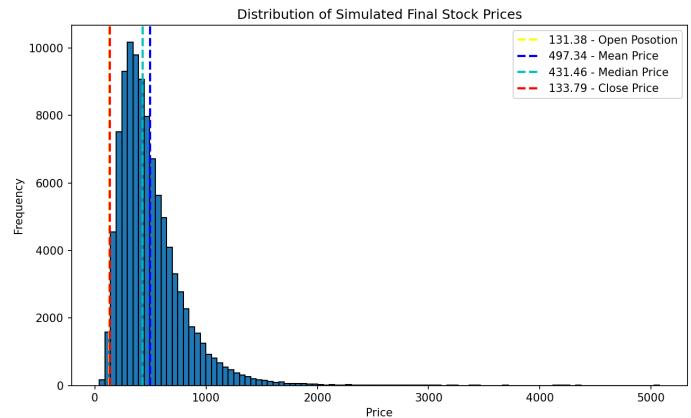
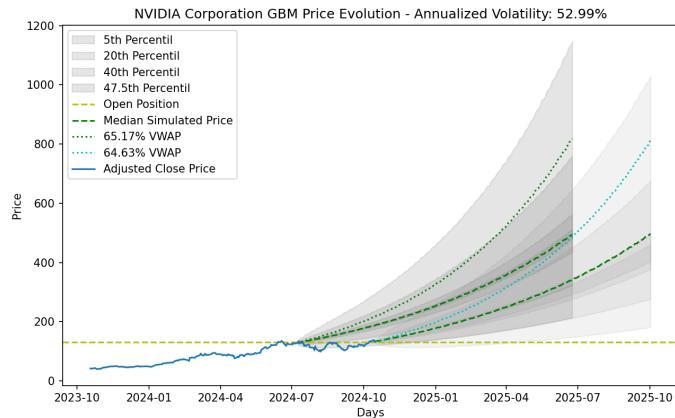
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 375.29        | -13.88            |
| 25th percentile   | 394.41        | -8.36             |
| 45th percentile   | 405.68        | -5.35             |
| 50th percentile   | 408.28        | -4.68             |
| 65th percentile   | 416.47        | -2.62             |
| 75th percentile   | 422.71        | -1.1              |
| 95th percentile   | 444.21        | 3.79              |

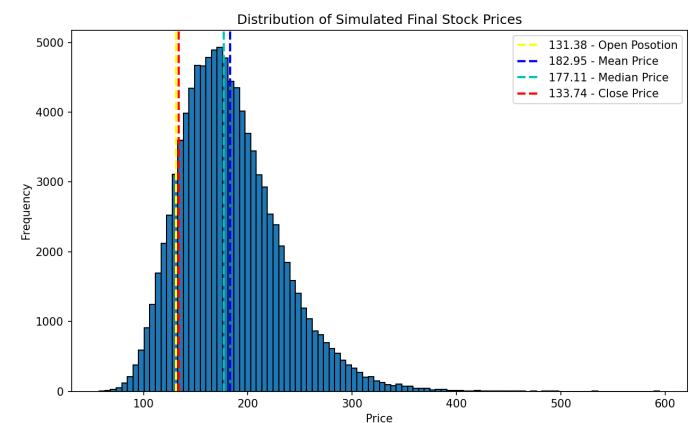
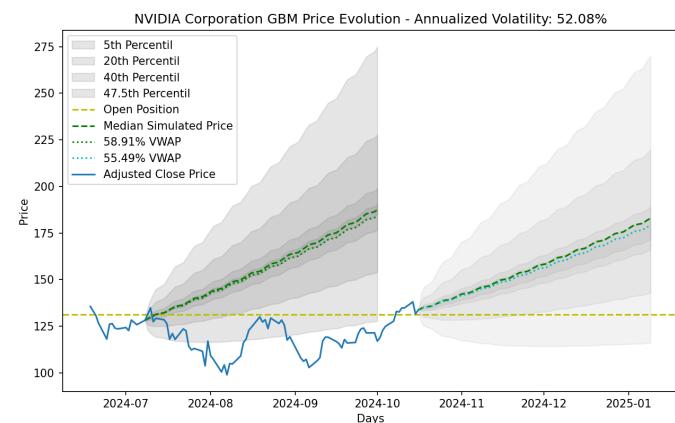
## Position Profitability

Price Evolution for NVDA - Open Position: 131.38

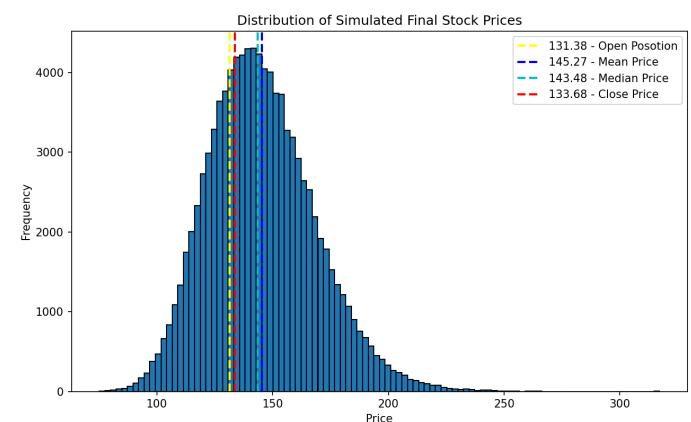
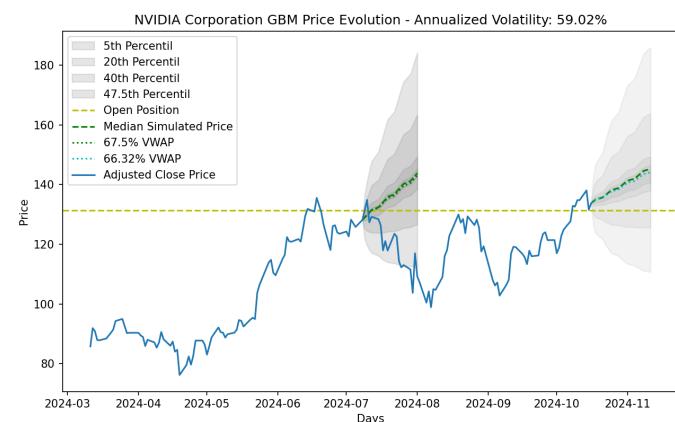
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 181.31        | 27.54             |
| 25th percentile   | 302.3         | 56.54             |
| 45th percentile   | 403.72        | 67.46             |
| 50th percentile   | 431.46        | 69.55             |
| 65th percentile   | 530.08        | 75.22             |
| 75th percentile   | 619.35        | 78.79             |
| 95th percentile   | 1030.8        | 87.25             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 116.08        | -13.18            |
| 25th percentile   | 149.05        | 11.86             |
| 45th percentile   | 171.58        | 23.43             |
| 50th percentile   | 177.11        | 25.82             |
| 65th percentile   | 195.27        | 32.72             |
| 75th percentile   | 210.46        | 37.57             |
| 95th percentile   | 270.0         | 51.34             |

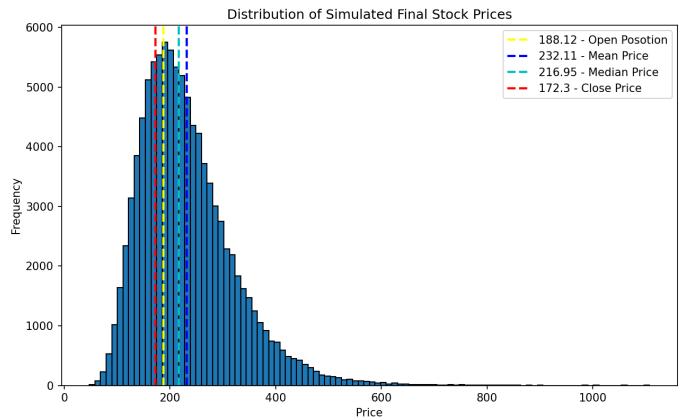
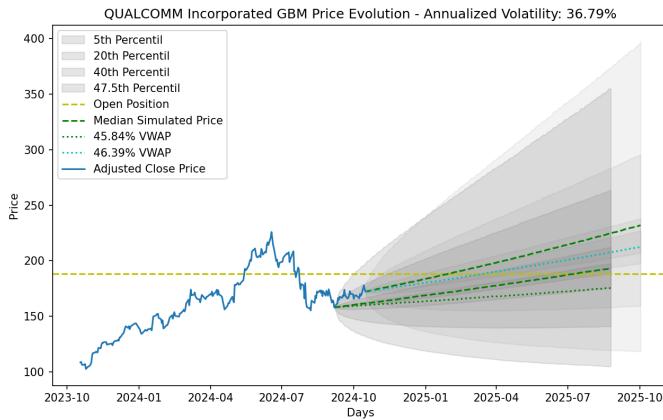
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 110.74        | -18.64            |
| 25th percentile   | 128.95        | -1.88             |
| 45th percentile   | 140.67        | 6.6               |
| 50th percentile   | 143.48        | 8.43              |
| 65th percentile   | 152.58        | 13.89             |
| 75th percentile   | 159.68        | 17.72             |
| 95th percentile   | 185.95        | 29.35             |

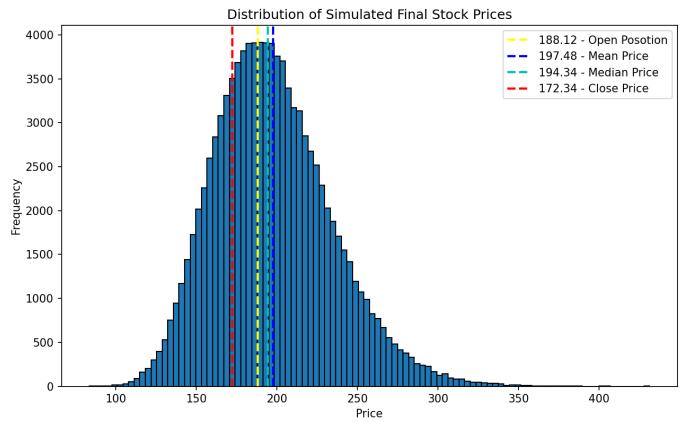
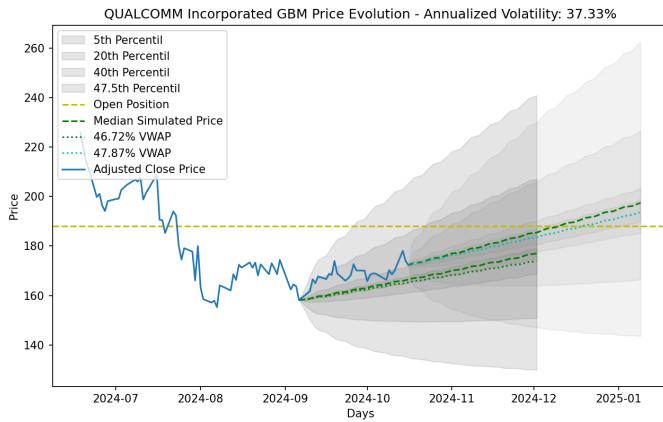
# Position Profitability

Price Evolution for QCOM - Open Position: 188.12

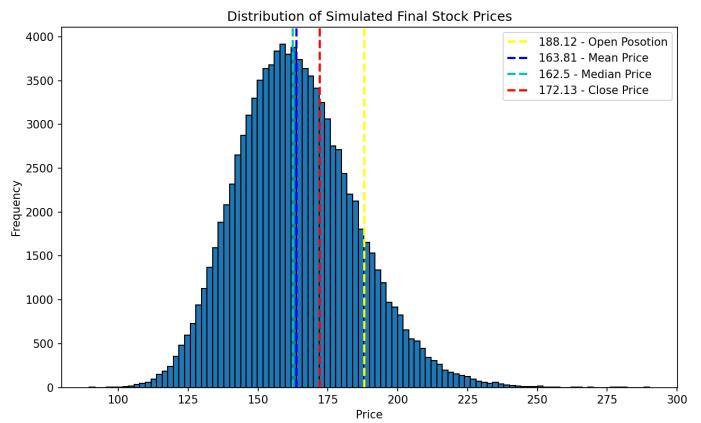
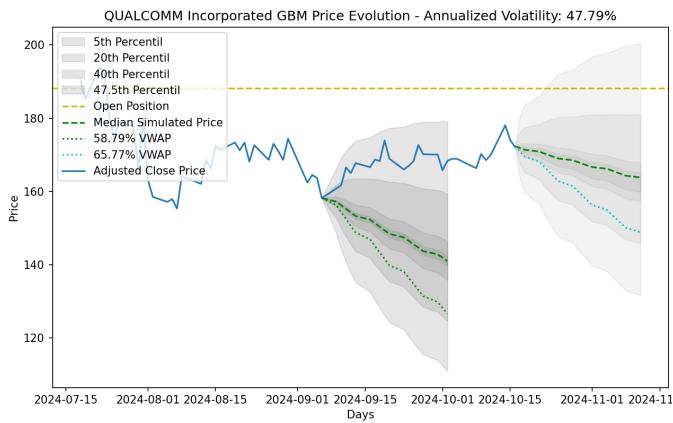
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 118.63        | -58.58            |
| 25th percentile   | 169.33        | -11.1             |
| 45th percentile   | 207.01        | 9.13              |
| 50th percentile   | 216.95        | 13.29             |
| 65th percentile   | 250.13        | 24.79             |
| 75th percentile   | 278.05        | 32.34             |
| 95th percentile   | 397.24        | 52.64             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 143.59        | -31.01            |
| 25th percentile   | 171.58        | -9.64             |
| 45th percentile   | 189.9         | 0.94              |
| 50th percentile   | 194.34        | 3.2               |
| 65th percentile   | 208.43        | 9.74              |
| 75th percentile   | 219.8         | 14.41             |
| 95th percentile   | 262.59        | 28.36             |

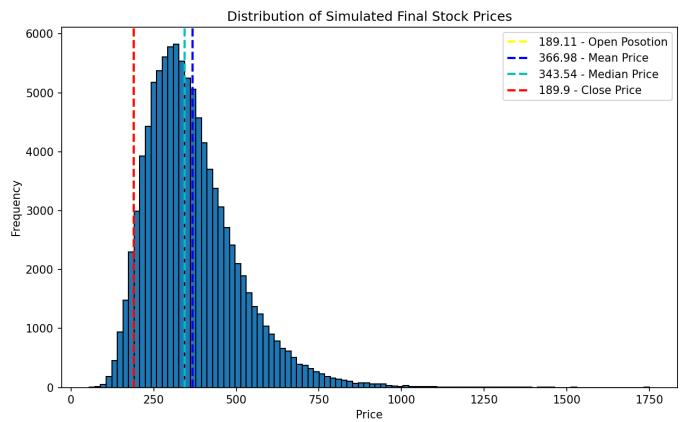
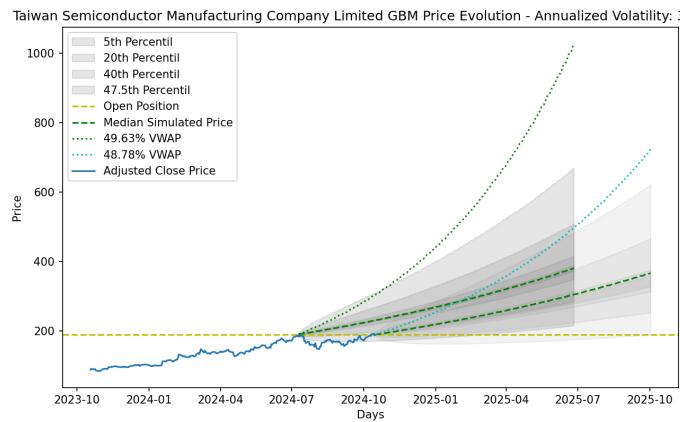
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 131.64        | -42.9             |
| 25th percentile   | 149.05        | -26.21            |
| 45th percentile   | 159.9         | -17.65            |
| 50th percentile   | 162.5         | -15.77            |
| 65th percentile   | 170.77        | -10.16            |
| 75th percentile   | 177.19        | -6.17             |
| 95th percentile   | 200.35        | 6.1               |

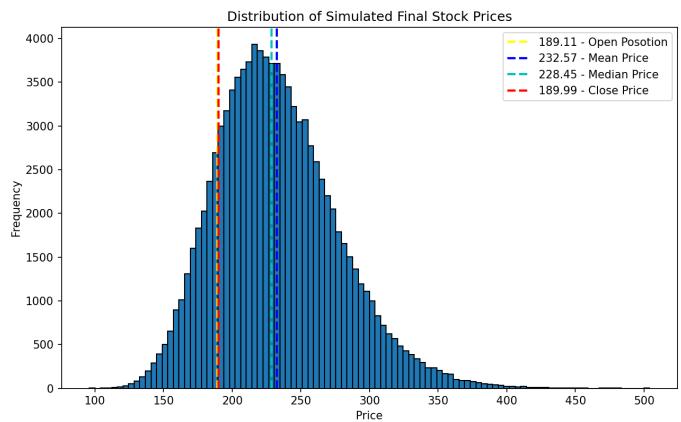
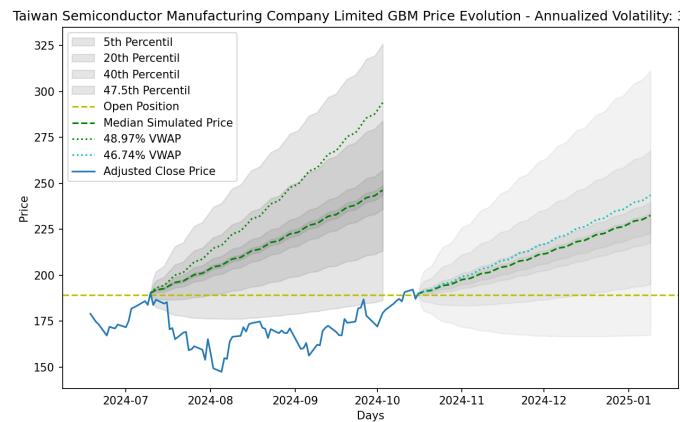
# Position Profitability

Price Evolution for TSM - Open Position: 189.11

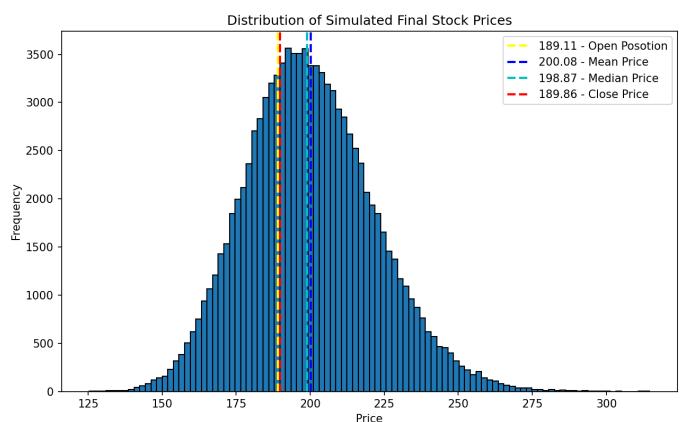
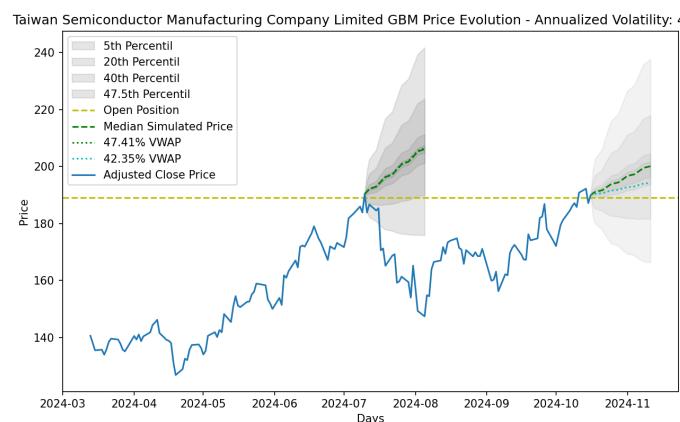
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 188.62        | -0.26             |
| 25th percentile   | 268.68        | 29.62             |
| 45th percentile   | 328.18        | 42.38             |
| 50th percentile   | 343.54        | 44.95             |
| 65th percentile   | 394.73        | 52.09             |
| 75th percentile   | 438.98        | 56.92             |
| 95th percentile   | 624.29        | 69.71             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 167.55        | -12.87            |
| 25th percentile   | 201.26        | 6.04              |
| 45th percentile   | 223.07        | 15.22             |
| 50th percentile   | 228.45        | 17.22             |
| 65th percentile   | 245.75        | 23.05             |
| 75th percentile   | 259.5         | 27.13             |
| 95th percentile   | 311.23        | 39.24             |

Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 166.24        | -13.76            |
| 25th percentile   | 184.98        | -2.23             |
| 45th percentile   | 196.17        | 3.6               |
| 50th percentile   | 198.87        | 4.91              |
| 65th percentile   | 207.43        | 8.83              |
| 75th percentile   | 214.01        | 11.63             |
| 95th percentile   | 237.62        | 20.41             |

## Position Profitability

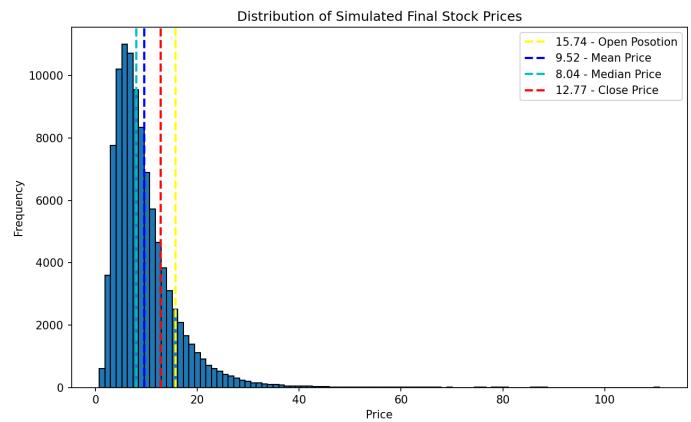
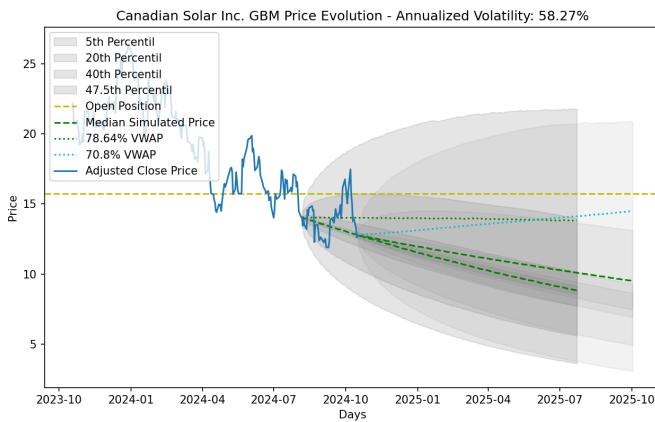
### Energy Portfolio

| P/E   | EPS    | Debt-to-Equity | Dividend | Total Volume | Avg Volume | Symbol |
|-------|--------|----------------|----------|--------------|------------|--------|
| 26.61 | 0.48   | 107.93         | 0.0      | 71078        | 1698210    | CSIQ   |
| 20.08 | 5.84   | 164.1          | 4.18     | 81055        | 3288215    | DUK    |
| 17.92 | 11.21  | 8.57           | 0.0      | 173723       | 2086379    | FSLR   |
| 6.18  | 3.51   | 83.87          | 3.0      | 75861        | 1097926    | JKS    |
| 0.0   | -773.0 | 0.0            | 0.0      | 98113        | 698044     | MAXN   |
| 27.0  | 3.07   | 139.03         | 2.06     | 341430       | 8825504    | NEE    |
| 0.0   | -9.03  | 34.62          | 0.0      | 135111       | 3674654    | SEDG   |
| 17.15 | 0.66   | 10.05          | 0.48     | 415157       | 459915     | SOI    |
| 107.0 | 0.12   | 96.9           | 0.0      | 6383         | 746334     | SWI    |

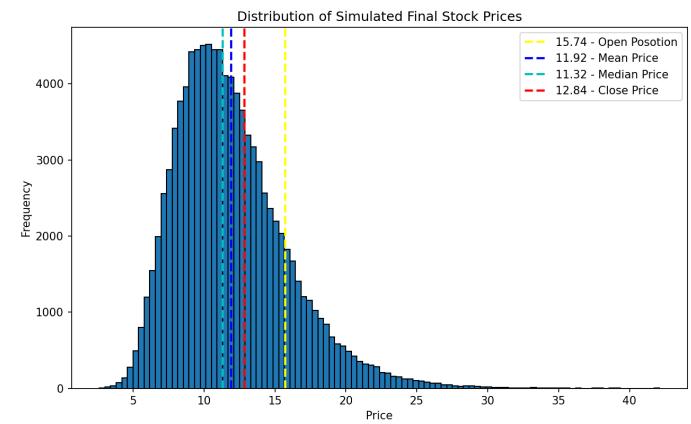
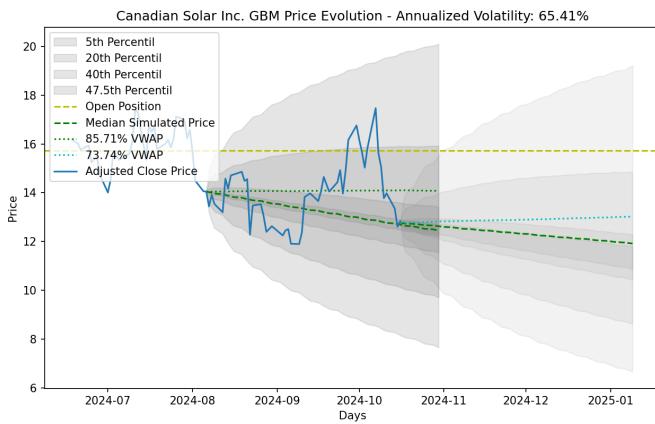
# Position Profitability

Price Evolution for CSIQ - Open Position: 15.74

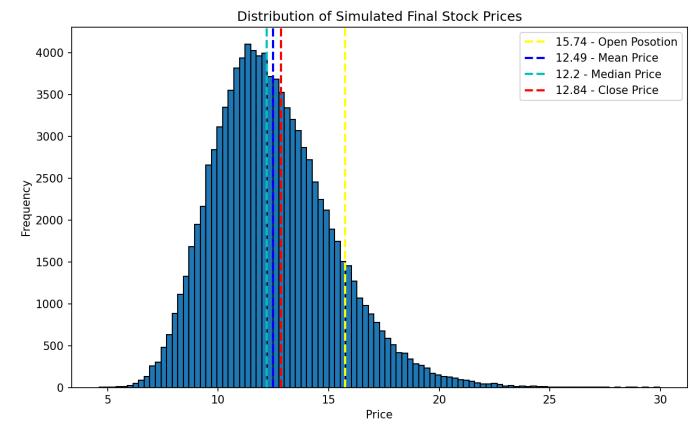
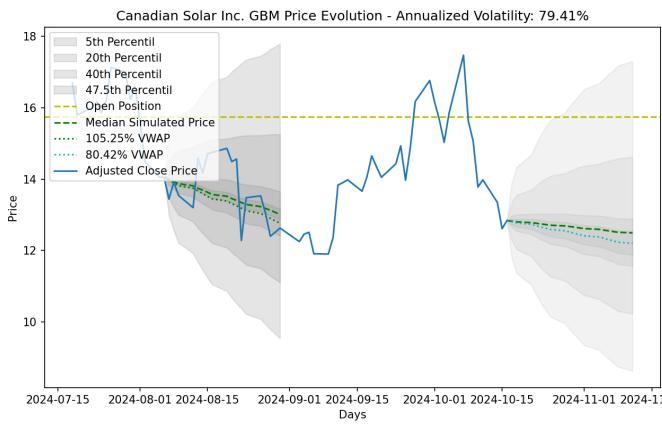
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 3.1           | -407.74           |
| 25th percentile   | 5.44          | -189.34           |
| 45th percentile   | 7.47          | -110.71           |
| 50th percentile   | 8.04          | -95.77            |
| 65th percentile   | 10.04         | -56.77            |
| 75th percentile   | 11.89         | -32.38            |
| 95th percentile   | 20.91         | 24.73             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 6.66          | -136.34           |
| 25th percentile   | 9.11          | -72.78            |
| 45th percentile   | 10.87         | -44.8             |
| 50th percentile   | 11.32         | -39.05            |
| 65th percentile   | 12.81         | -22.87            |
| 75th percentile   | 14.05         | -12.03            |
| 95th percentile   | 19.22         | 18.11             |

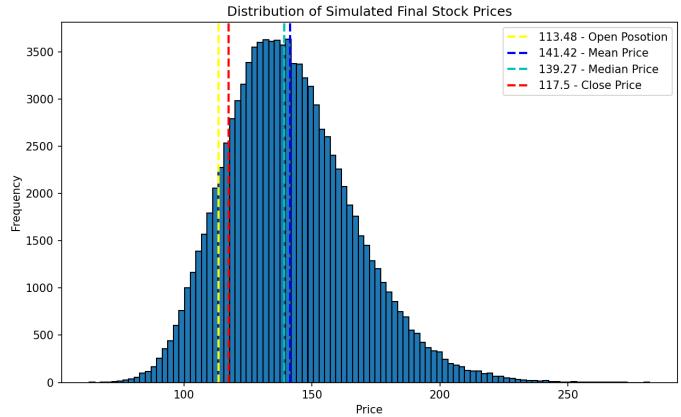
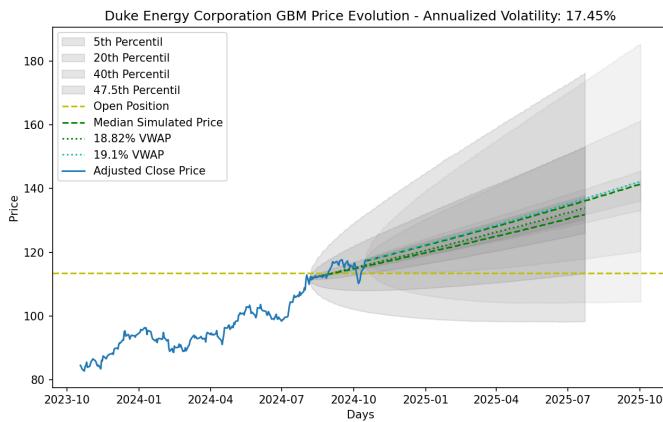
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 8.63          | -82.39            |
| 25th percentile   | 10.59         | -48.63            |
| 45th percentile   | 11.88         | -32.49            |
| 50th percentile   | 12.2          | -29.02            |
| 65th percentile   | 13.26         | -18.7             |
| 75th percentile   | 14.1          | -11.63            |
| 95th percentile   | 17.3          | 9.02              |

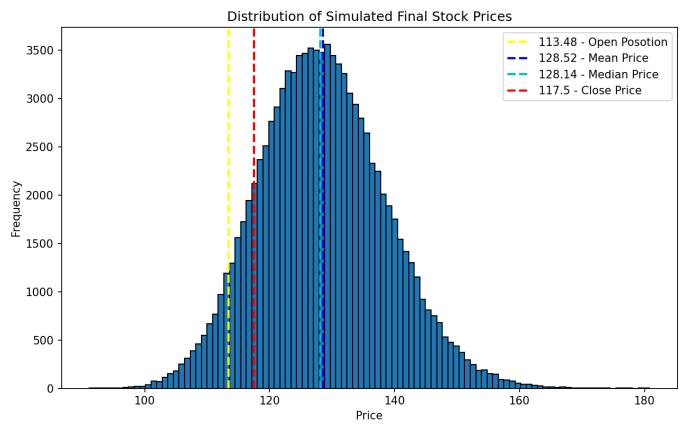
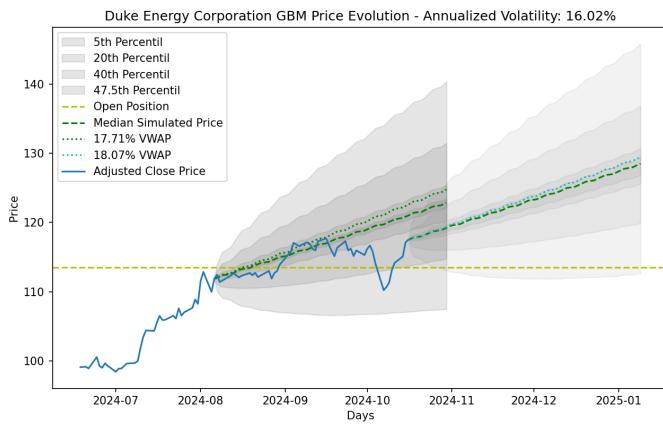
# Position Profitability

Price Evolution for DUK - Open Position: 113.48

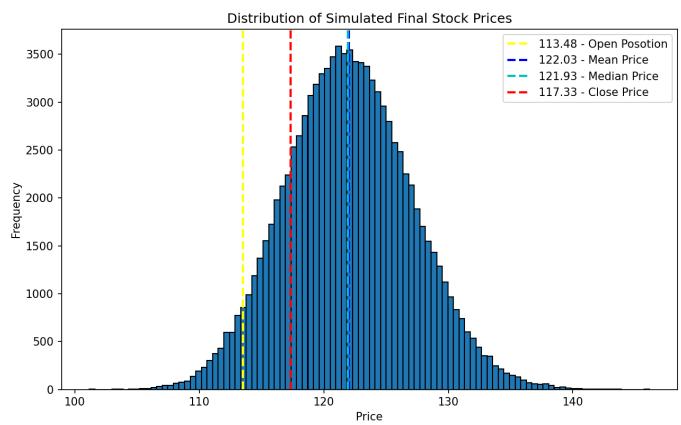
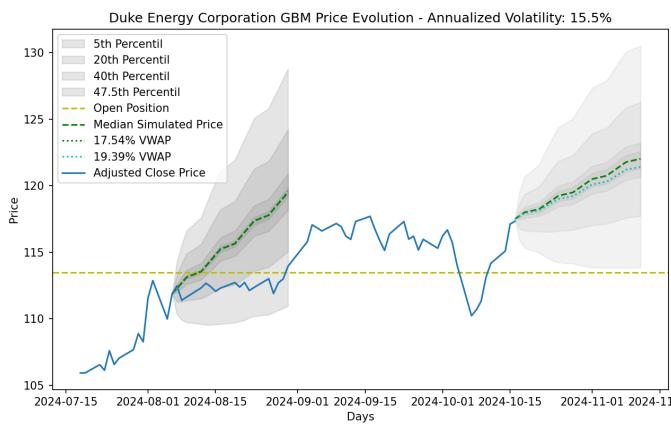
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 104.48        | -8.61             |
| 25th percentile   | 123.94        | 8.44              |
| 45th percentile   | 136.24        | 16.71             |
| 50th percentile   | 139.27        | 18.52             |
| 65th percentile   | 148.95        | 23.81             |
| 75th percentile   | 156.66        | 27.56             |
| 95th percentile   | 185.48        | 38.82             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 112.62        | -0.76             |
| 25th percentile   | 121.48        | 6.59              |
| 45th percentile   | 126.86        | 10.55             |
| 50th percentile   | 128.14        | 11.44             |
| 65th percentile   | 132.06        | 14.07             |
| 75th percentile   | 135.09        | 16.0              |
| 95th percentile   | 145.83        | 22.18             |

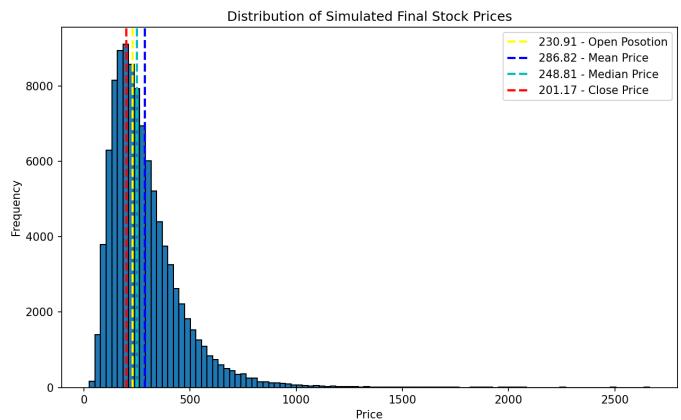
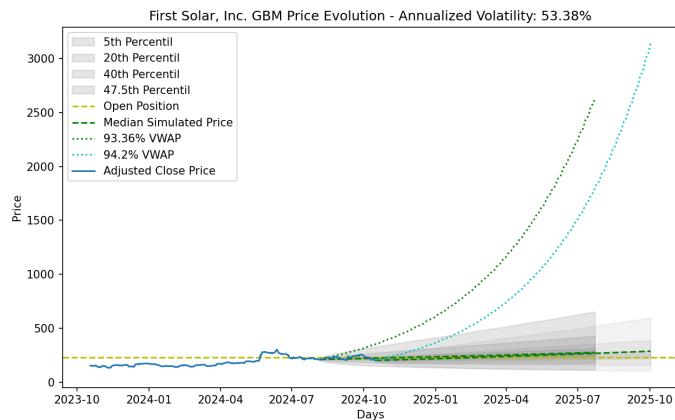
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 113.84        | 0.32              |
| 25th percentile   | 118.56        | 4.28              |
| 45th percentile   | 121.29        | 6.44              |
| 50th percentile   | 121.93        | 6.93              |
| 65th percentile   | 123.9         | 8.41              |
| 75th percentile   | 125.4         | 9.51              |
| 95th percentile   | 130.53        | 13.06             |

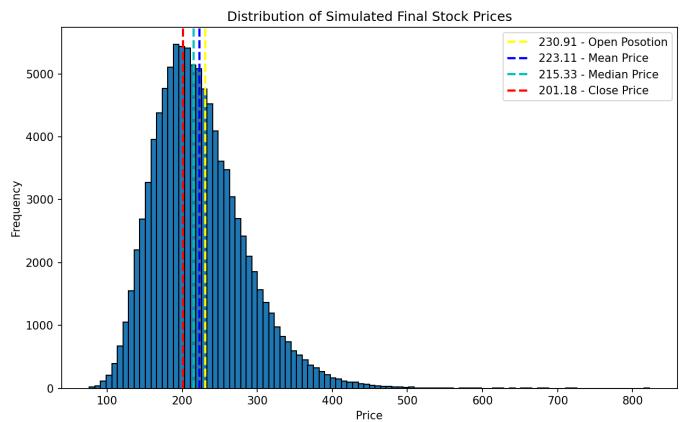
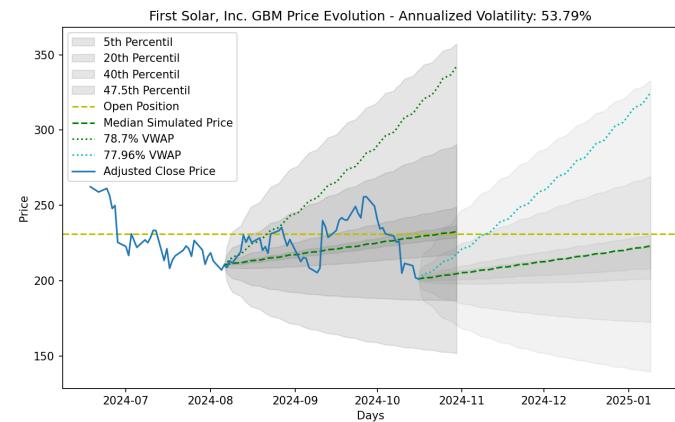
## Position Profitability

Price Evolution for FSLR - Open Position: 230.91

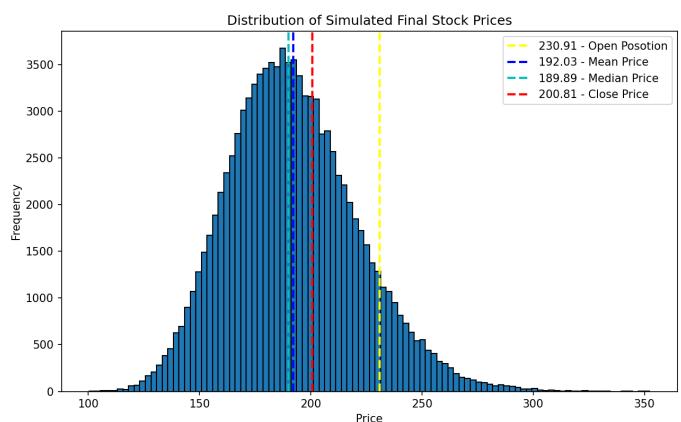
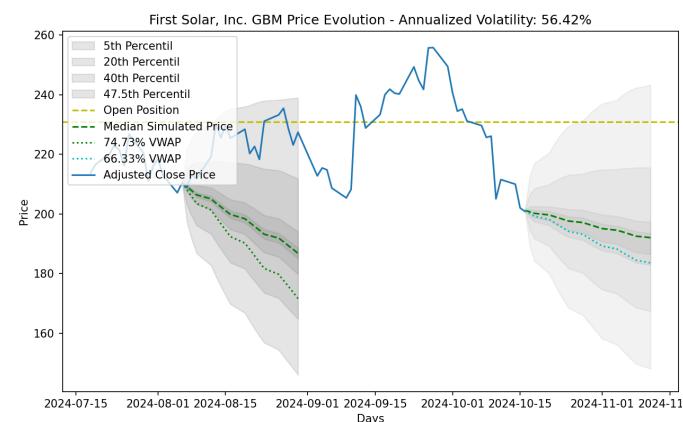
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 103.36        | -123.4            |
| 25th percentile   | 173.74        | -32.91            |
| 45th percentile   | 232.64        | 0.74              |
| 50th percentile   | 248.81        | 7.19              |
| 65th percentile   | 305.71        | 24.47             |
| 75th percentile   | 357.0         | 35.32             |
| 95th percentile   | 596.95        | 61.32             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 139.49        | -65.54            |
| 25th percentile   | 180.3         | -28.07            |
| 45th percentile   | 208.16        | -10.93            |
| 50th percentile   | 215.33        | -7.24             |
| 65th percentile   | 238.34        | 3.12              |
| 75th percentile   | 257.71        | 10.4              |
| 95th percentile   | 332.86        | 30.63             |

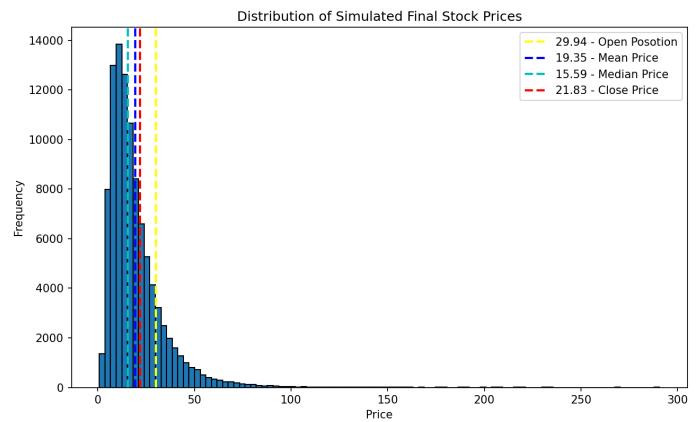
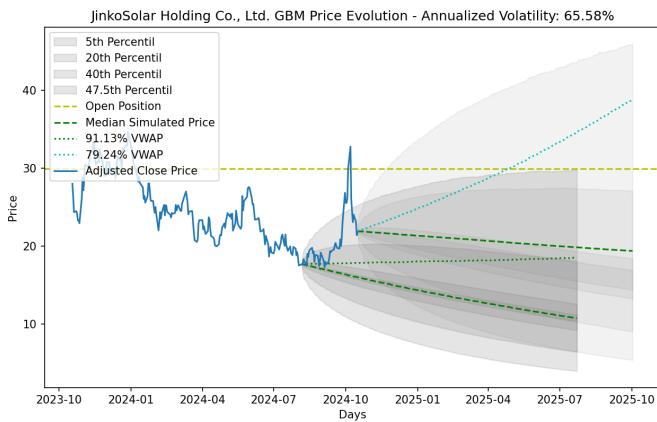
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 148.07        | -55.95            |
| 25th percentile   | 171.64        | -34.53            |
| 45th percentile   | 186.43        | -23.86            |
| 50th percentile   | 189.89        | -21.6             |
| 65th percentile   | 201.22        | -14.75            |
| 75th percentile   | 210.06        | -9.93             |
| 95th percentile   | 243.21        | 5.06              |

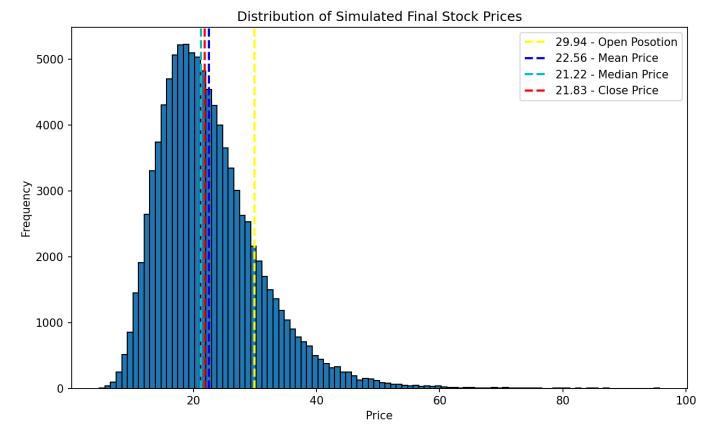
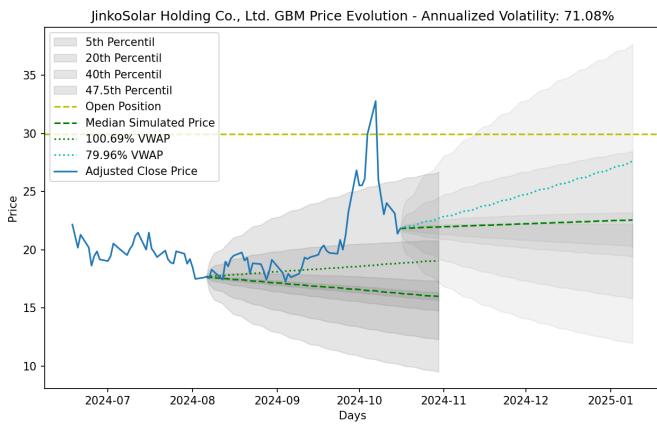
# Position Profitability

Price Evolution for JKS - Open Position: 29.94

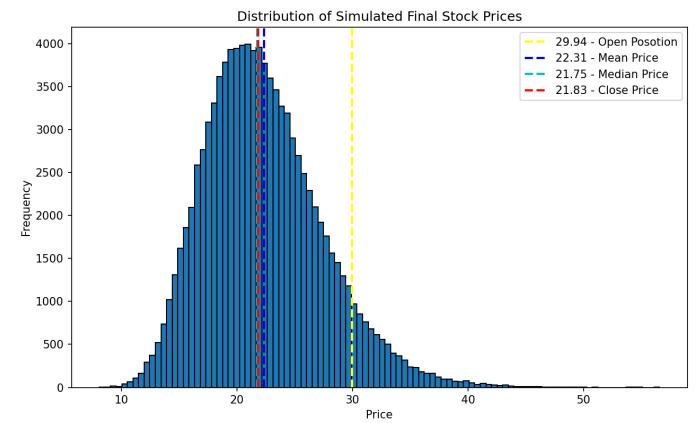
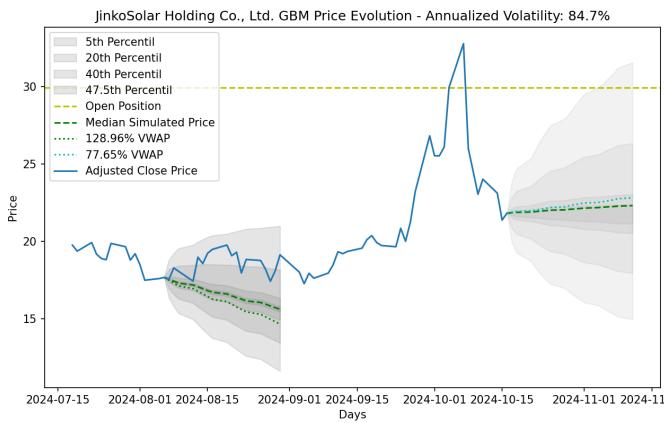
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 5.34          | -460.67           |
| 25th percentile   | 10.05         | -197.91           |
| 45th percentile   | 14.38         | -108.21           |
| 50th percentile   | 15.59         | -92.05            |
| 65th percentile   | 20.03         | -49.48            |
| 75th percentile   | 24.24         | -23.51            |
| 95th percentile   | 45.99         | 34.9              |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 11.99         | -149.71           |
| 25th percentile   | 16.79         | -78.32            |
| 45th percentile   | 20.3          | -47.49            |
| 50th percentile   | 21.22         | -41.09            |
| 65th percentile   | 24.26         | -23.41            |
| 75th percentile   | 26.83         | -11.59            |
| 95th percentile   | 37.7          | 20.58             |

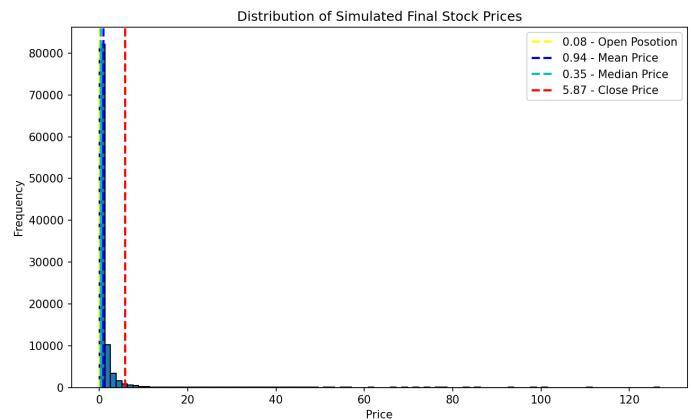
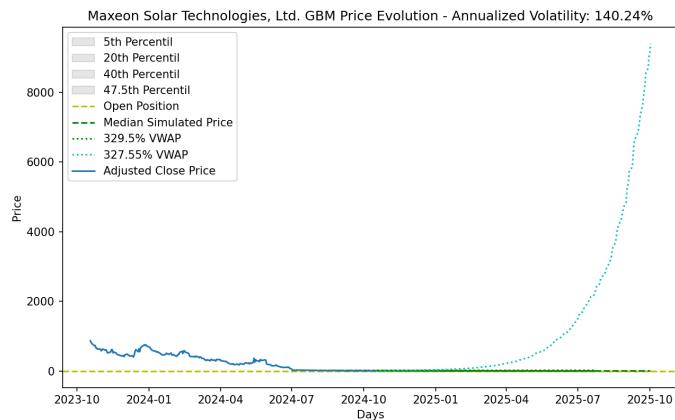
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 14.98         | -99.87            |
| 25th percentile   | 18.67         | -60.36            |
| 45th percentile   | 21.14         | -41.63            |
| 50th percentile   | 21.75         | -37.66            |
| 65th percentile   | 23.75         | -26.06            |
| 75th percentile   | 25.35         | -18.11            |
| 95th percentile   | 31.55         | 5.1               |

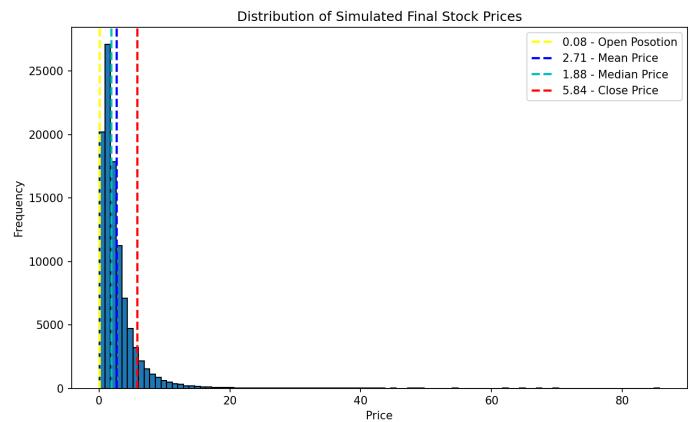
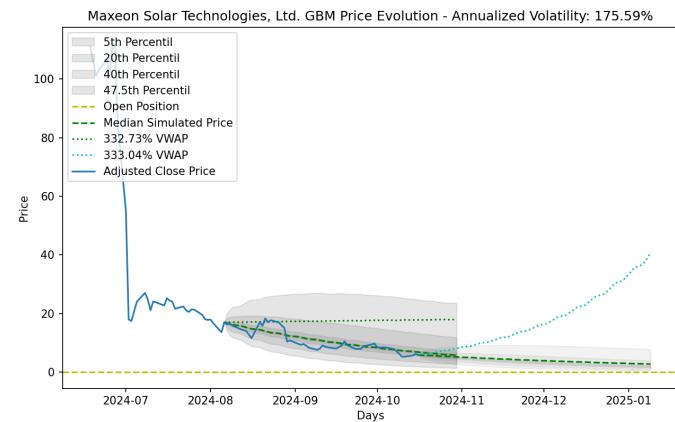
## Position Profitability

Price Evolution for MAXN - Open Position: 0.08

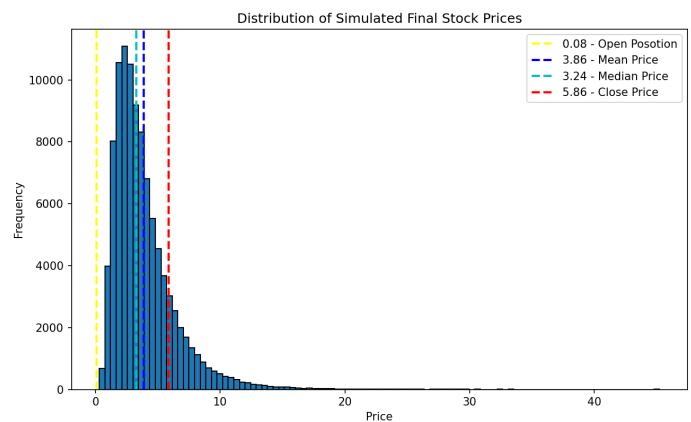
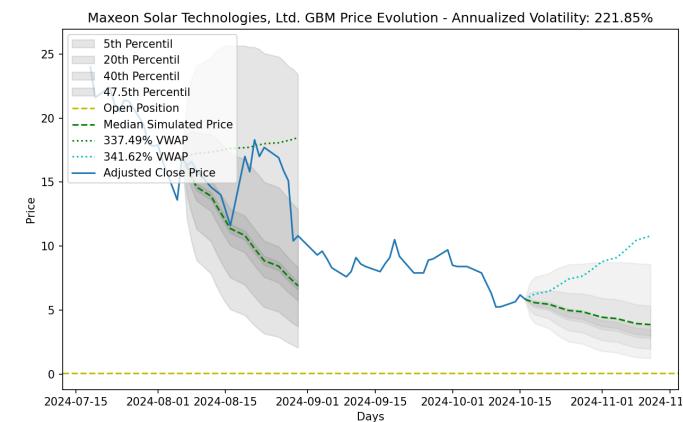
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 0.04          | -107.5            |
| 25th percentile   | 0.14          | 40.71             |
| 45th percentile   | 0.29          | 71.38             |
| 50th percentile   | 0.35          | 76.29             |
| 65th percentile   | 0.61          | 86.39             |
| 75th percentile   | 0.91          | 90.88             |
| 95th percentile   | 3.47          | 97.61             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 0.45          | 81.56             |
| 25th percentile   | 1.05          | 92.1              |
| 45th percentile   | 1.68          | 95.06             |
| 50th percentile   | 1.88          | 95.59             |
| 65th percentile   | 2.61          | 96.82             |
| 75th percentile   | 3.34          | 97.51             |
| 95th percentile   | 7.72          | 98.92             |

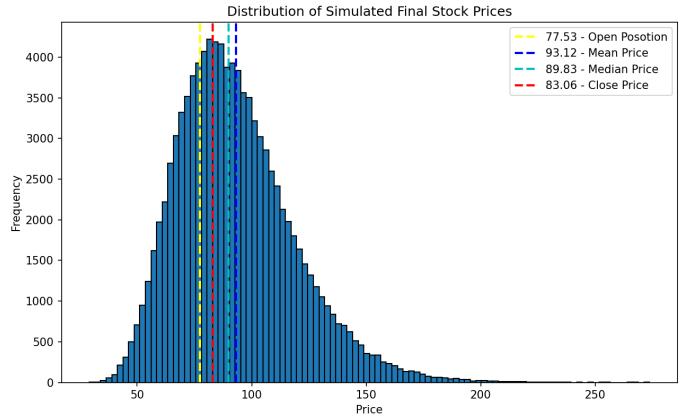
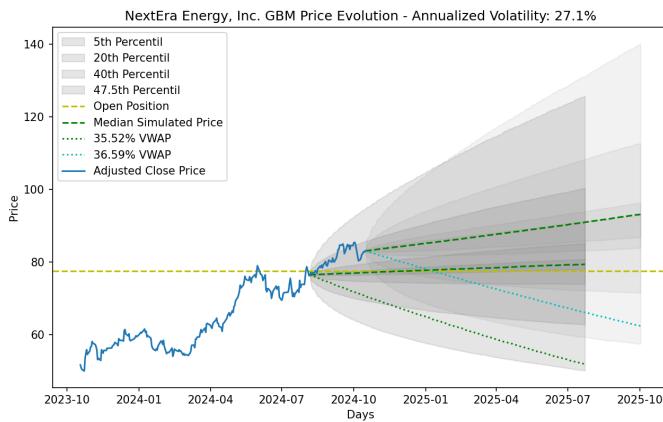
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 1.23          | 93.25             |
| 25th percentile   | 2.17          | 96.18             |
| 45th percentile   | 3.01          | 97.24             |
| 50th percentile   | 3.24          | 97.44             |
| 65th percentile   | 4.06          | 97.96             |
| 75th percentile   | 4.83          | 98.28             |
| 95th percentile   | 8.59          | 99.03             |

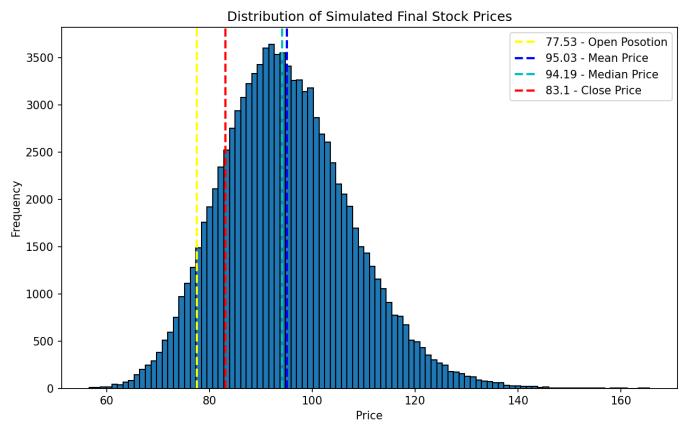
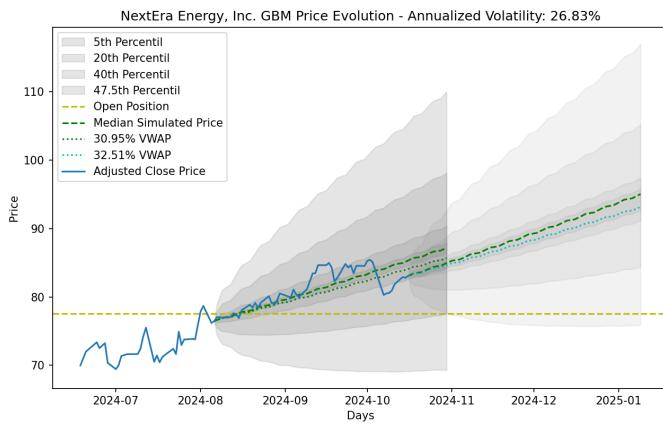
# Position Profitability

Price Evolution for NEE - Open Position: 77.53

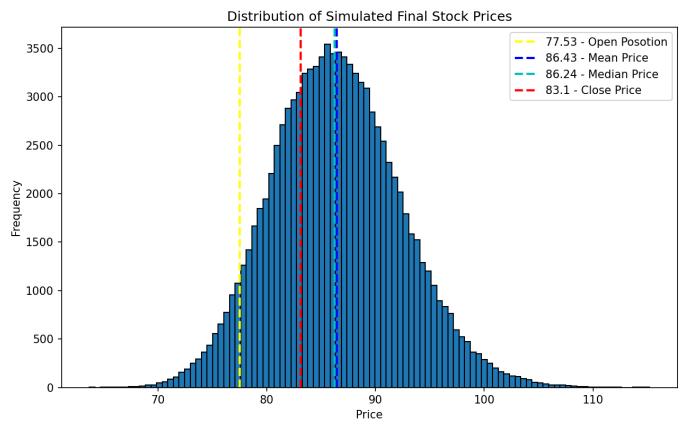
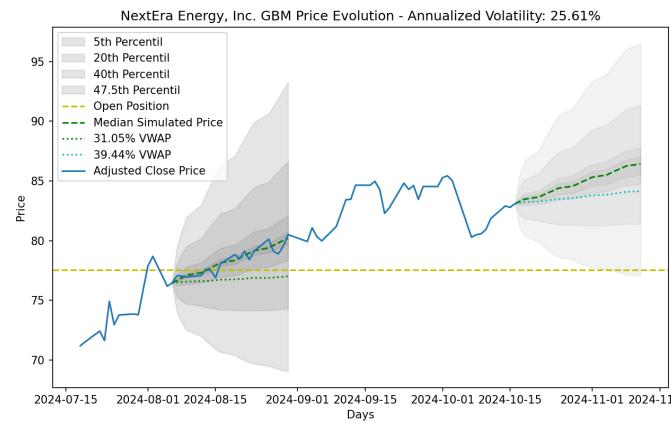
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 57.45         | -34.95            |
| 25th percentile   | 74.84         | -3.59             |
| 45th percentile   | 86.8          | 10.68             |
| 50th percentile   | 89.83         | 13.69             |
| 65th percentile   | 99.7          | 22.24             |
| 75th percentile   | 107.77        | 28.06             |
| 95th percentile   | 140.1         | 44.66             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 75.86         | -2.2              |
| 25th percentile   | 86.24         | 10.1              |
| 45th percentile   | 92.65         | 16.32             |
| 50th percentile   | 94.19         | 17.69             |
| 65th percentile   | 99.14         | 21.8              |
| 75th percentile   | 102.92        | 24.67             |
| 95th percentile   | 117.0         | 33.74             |

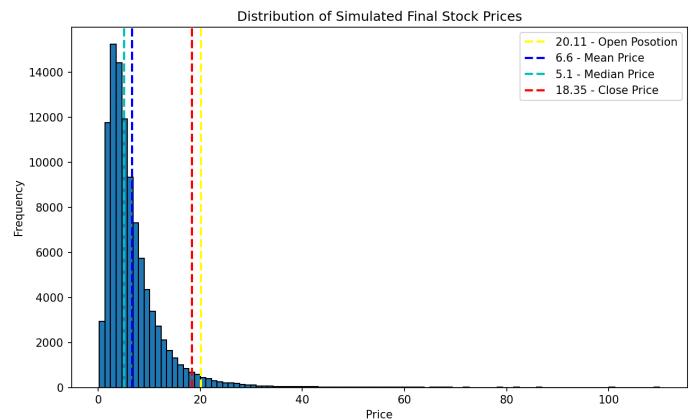
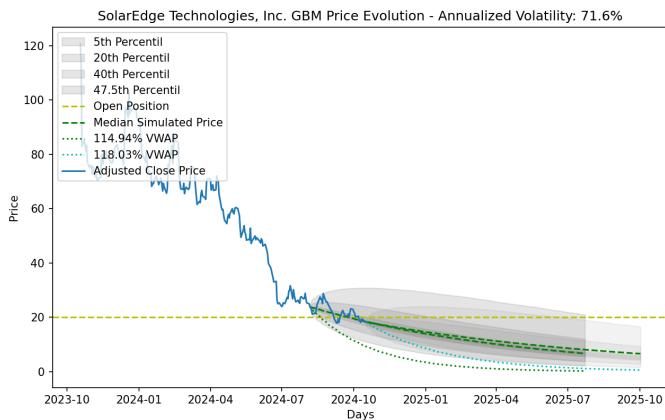
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 77.08         | -0.58             |
| 25th percentile   | 82.31         | 5.81              |
| 45th percentile   | 85.49         | 9.31              |
| 50th percentile   | 86.24         | 10.1              |
| 65th percentile   | 88.53         | 12.43             |
| 75th percentile   | 90.28         | 14.12             |
| 95th percentile   | 96.5          | 19.66             |

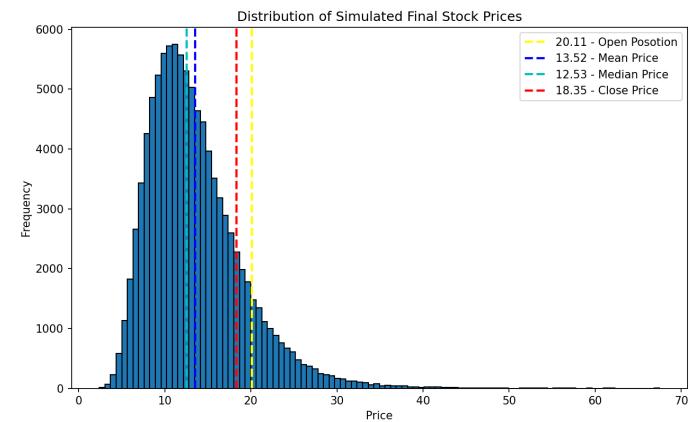
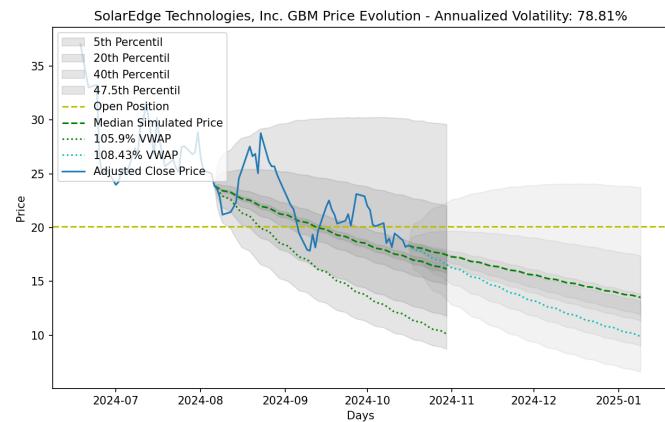
# Position Profitability

Price Evolution for SEDG - Open Position: 20.11

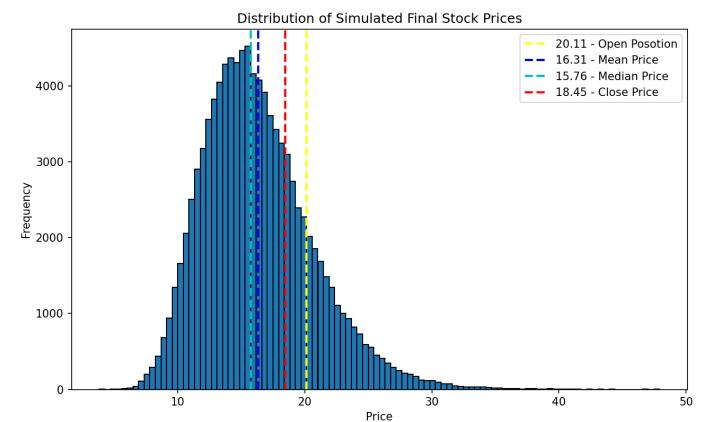
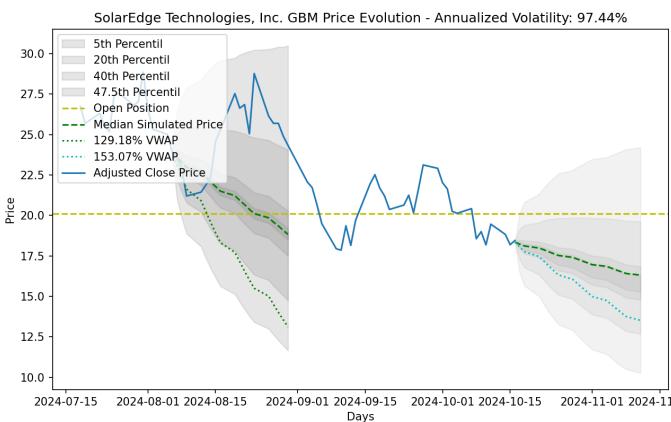
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 1.58          | -1172.78          |
| 25th percentile   | 3.16          | -536.39           |
| 45th percentile   | 4.67          | -330.62           |
| 50th percentile   | 5.1           | -294.31           |
| 65th percentile   | 6.73          | -198.81           |
| 75th percentile   | 8.28          | -142.87           |
| 95th percentile   | 16.54         | -21.58            |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 6.61          | -204.24           |
| 25th percentile   | 9.65          | -108.39           |
| 45th percentile   | 11.94         | -68.43            |
| 50th percentile   | 12.53         | -60.49            |
| 65th percentile   | 14.56         | -38.12            |
| 75th percentile   | 16.29         | -23.45            |
| 95th percentile   | 23.74         | 15.29             |

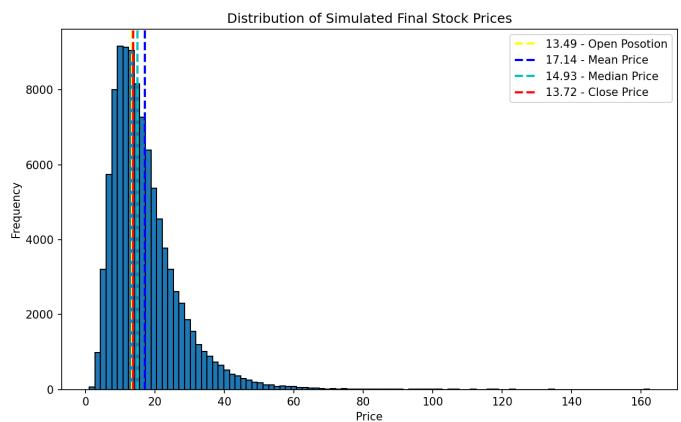
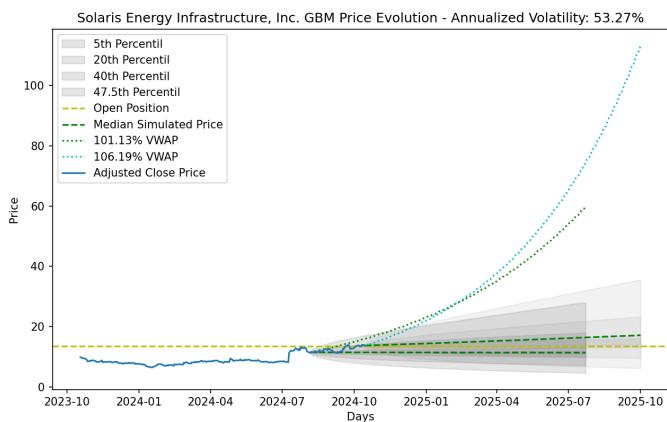
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 10.26         | -96.0             |
| 25th percentile   | 13.23         | -52.0             |
| 45th percentile   | 15.28         | -31.61            |
| 50th percentile   | 15.76         | -27.6             |
| 65th percentile   | 17.45         | -15.24            |
| 75th percentile   | 18.79         | -7.03             |
| 95th percentile   | 24.19         | 16.87             |

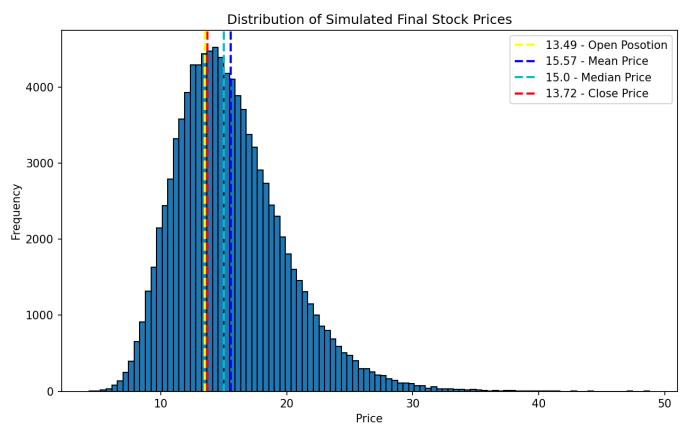
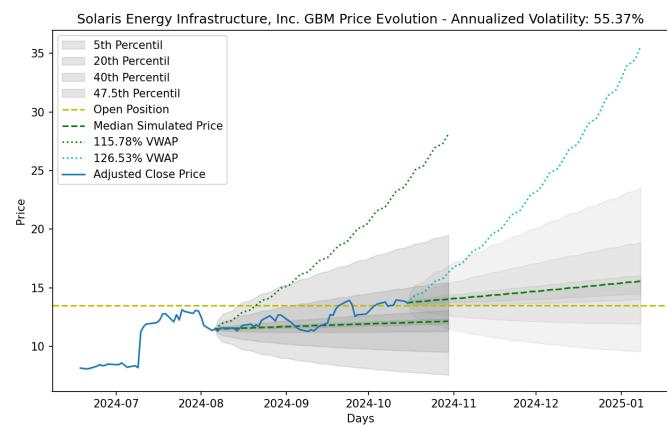
## Position Profitability

Price Evolution for SOI - Open Position: 13.49

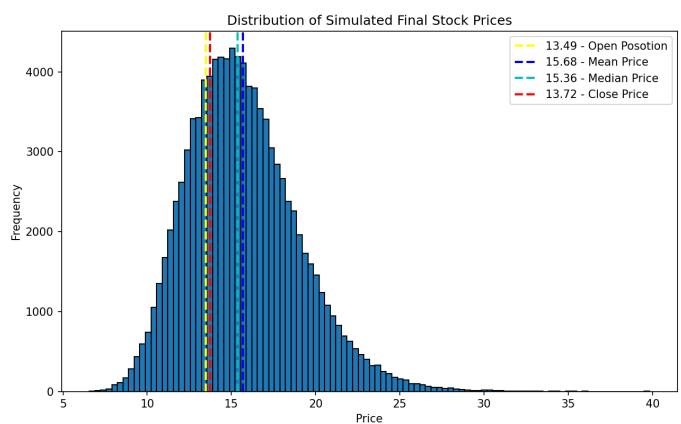
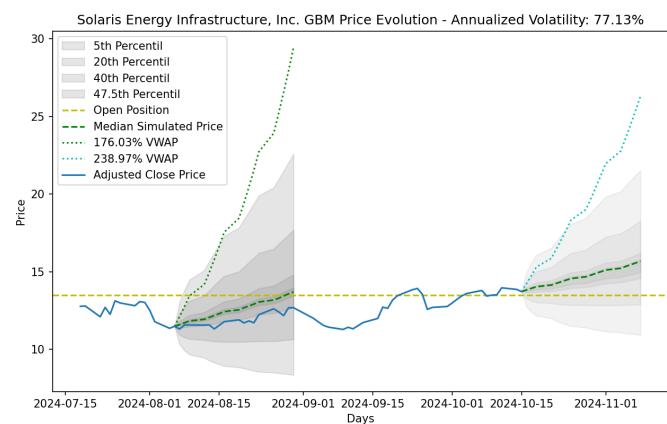
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 6.2           | -117.58           |
| 25th percentile   | 10.43         | -29.34            |
| 45th percentile   | 13.95         | 3.3               |
| 50th percentile   | 14.93         | 9.65              |
| 65th percentile   | 18.27         | 26.16             |
| 75th percentile   | 21.33         | 36.76             |
| 95th percentile   | 35.61         | 62.12             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 9.56          | -41.11            |
| 25th percentile   | 12.48         | -8.09             |
| 45th percentile   | 14.49         | 6.9               |
| 50th percentile   | 15.0          | 10.07             |
| 65th percentile   | 16.67         | 19.08             |
| 75th percentile   | 18.05         | 25.26             |
| 95th percentile   | 23.49         | 42.57             |

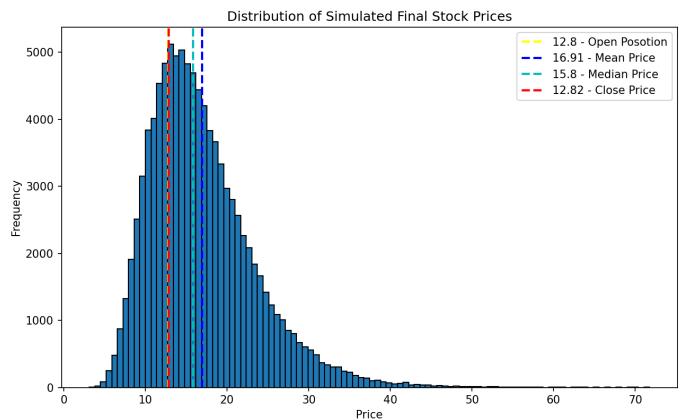
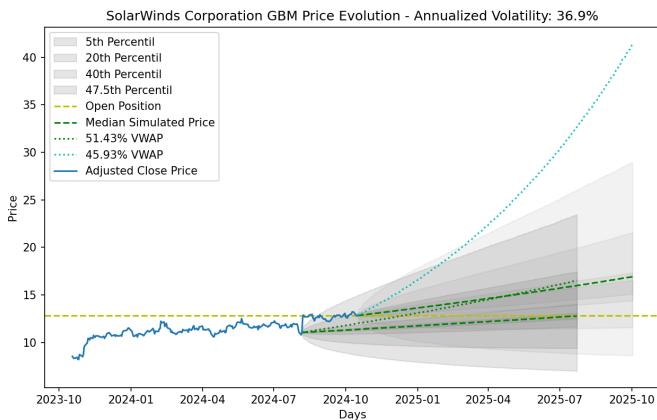
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 10.92         | -23.53            |
| 25th percentile   | 13.35         | -1.05             |
| 45th percentile   | 14.97         | 9.89              |
| 50th percentile   | 15.36         | 12.17             |
| 65th percentile   | 16.63         | 18.88             |
| 75th percentile   | 17.65         | 23.57             |
| 95th percentile   | 21.53         | 37.34             |

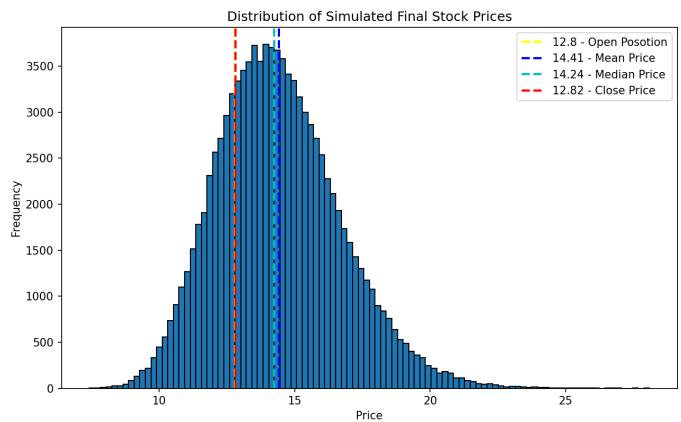
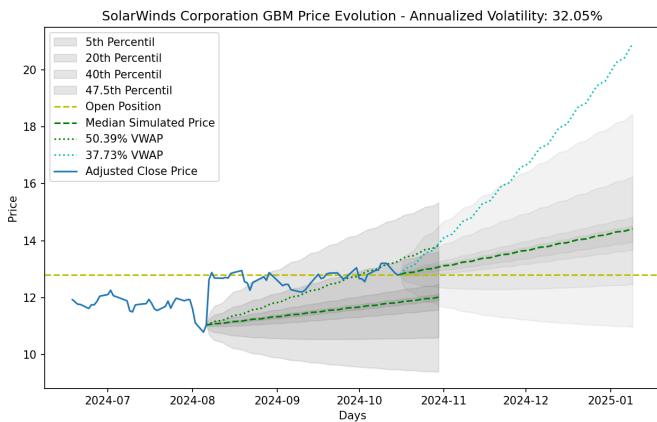
## Position Profitability

Price Evolution for SWI - Open Position: 12.8

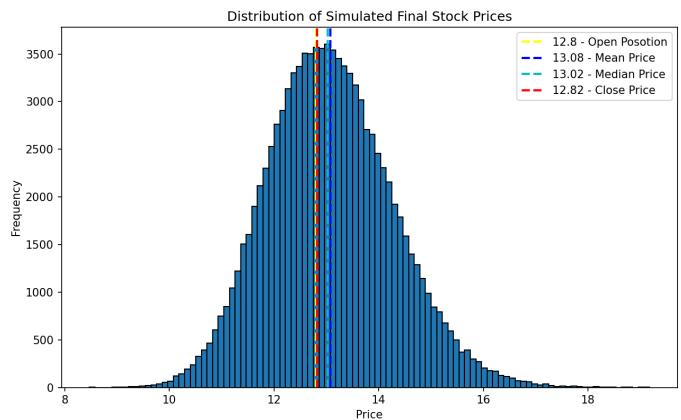
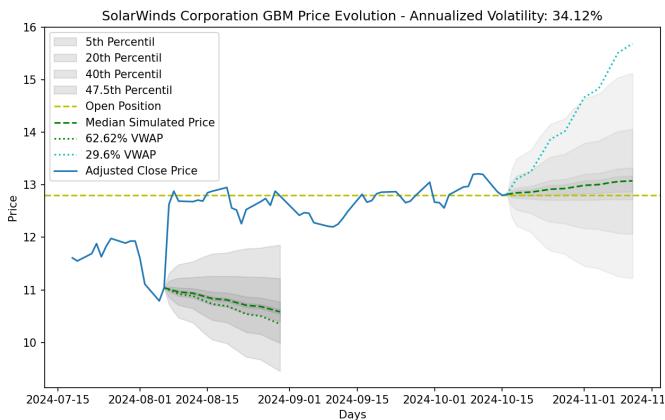
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 8.63          | -48.32            |
| 25th percentile   | 12.33         | -3.81             |
| 45th percentile   | 15.08         | 15.12             |
| 50th percentile   | 15.8          | 18.99             |
| 65th percentile   | 18.24         | 29.82             |
| 75th percentile   | 20.3          | 36.95             |
| 95th percentile   | 28.96         | 55.8              |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 10.97         | -16.68            |
| 25th percentile   | 12.8          | 0.0               |
| 45th percentile   | 13.96         | 8.31              |
| 50th percentile   | 14.24         | 10.11             |
| 65th percentile   | 15.13         | 15.4              |
| 75th percentile   | 15.83         | 19.14             |
| 95th percentile   | 18.44         | 30.59             |

Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 11.22         | -14.08            |
| 25th percentile   | 12.24         | -4.58             |
| 45th percentile   | 12.87         | 0.54              |
| 50th percentile   | 13.02         | 1.69              |
| 65th percentile   | 13.49         | 5.11              |
| 75th percentile   | 13.85         | 7.58              |
| 95th percentile   | 15.13         | 15.4              |

## Position Profitability

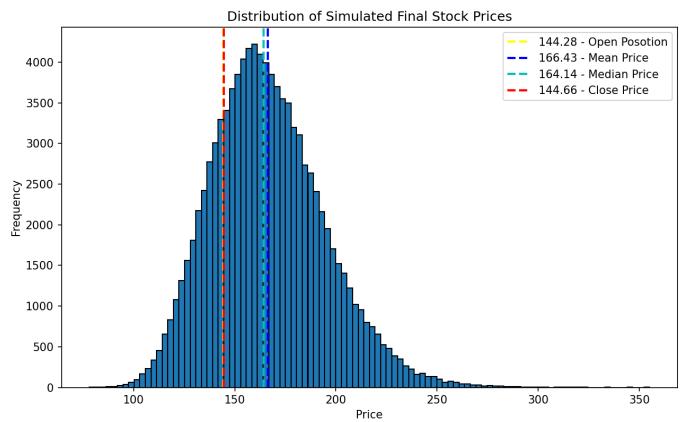
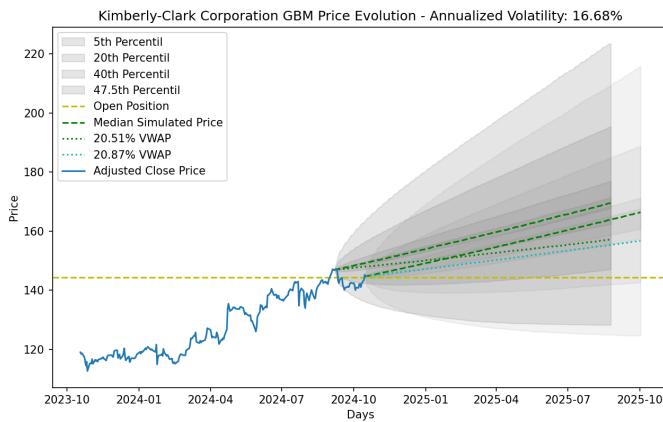
### US Consumer Portfolio

| P/E   | EPS  | Debt-to-Equity | Dividend | Total Volume | Avg Volume | Symbol |
|-------|------|----------------|----------|--------------|------------|--------|
| 21.41 | 6.75 | 623.73         | 4.88     | 187826       | 2064965    | KMB    |
| 8.66  | 5.8  | 0.0            | 4.08     | 324609       | 8139400    | MO     |
| 25.83 | 6.77 | 229.6          | 5.42     | 285011       | 5484445    | PEP    |
| 42.23 | 1.92 | 69.57          | 0.83     | 1106065      | 16547842   | WMT    |

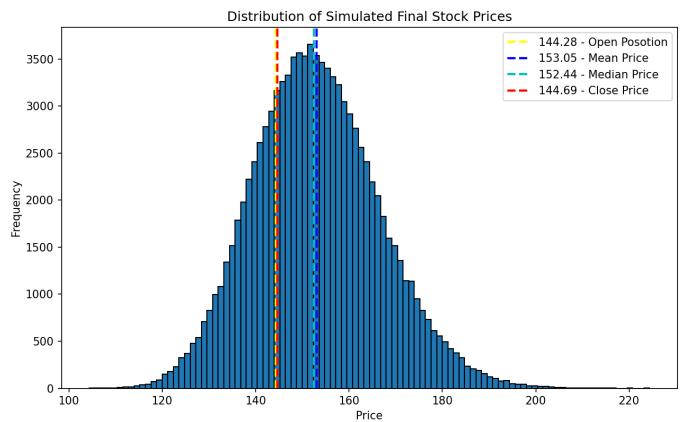
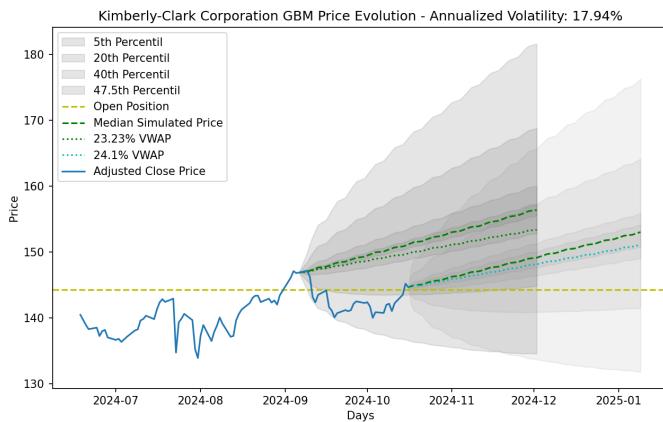
# Position Profitability

Price Evolution for KMB - Open Position: 144.28

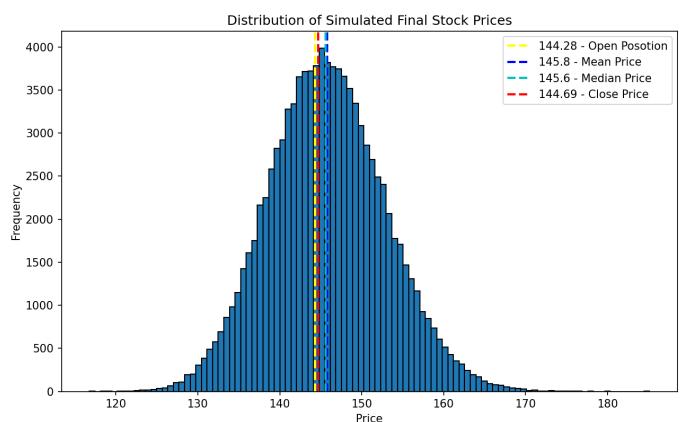
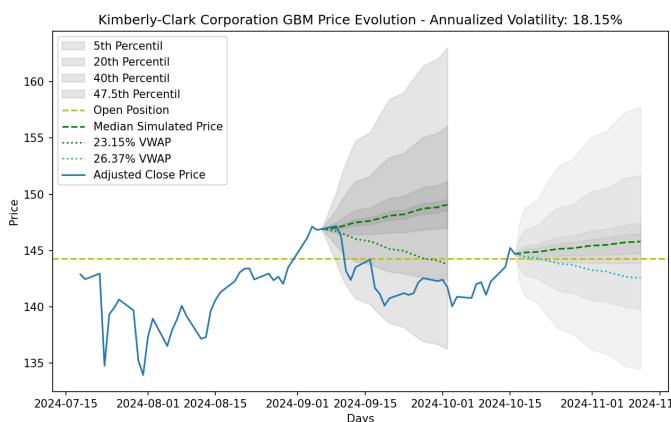
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 124.66        | -15.74            |
| 25th percentile   | 146.76        | 1.69              |
| 45th percentile   | 160.74        | 10.24             |
| 50th percentile   | 164.14        | 12.1              |
| 65th percentile   | 175.14        | 17.62             |
| 75th percentile   | 183.67        | 21.45             |
| 95th percentile   | 215.93        | 33.18             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 131.84        | -9.44             |
| 25th percentile   | 143.68        | -0.42             |
| 45th percentile   | 150.78        | 4.31              |
| 50th percentile   | 152.44        | 5.35              |
| 65th percentile   | 157.72        | 8.52              |
| 75th percentile   | 161.77        | 10.81             |
| 95th percentile   | 176.32        | 18.17             |

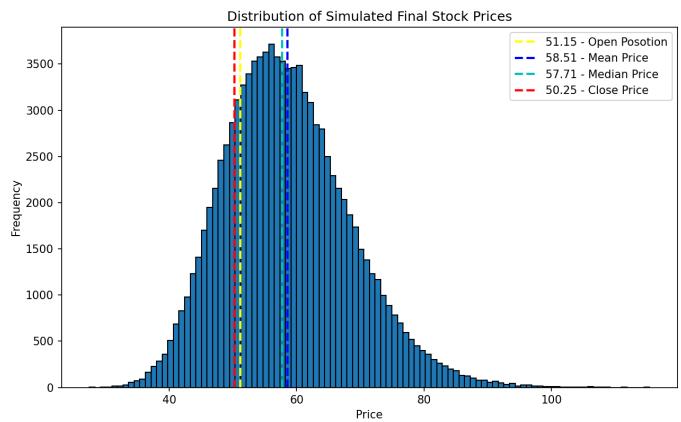
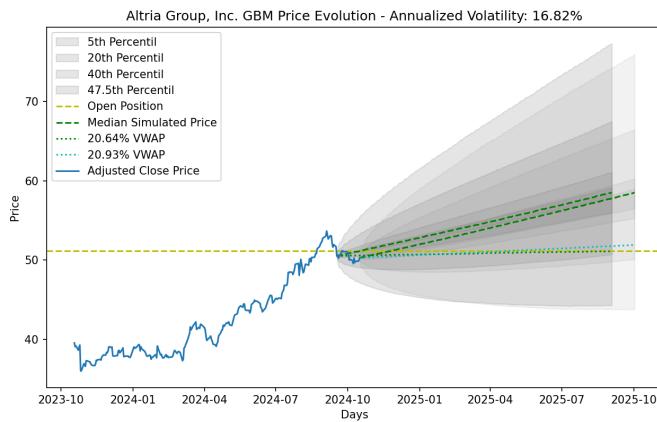
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 134.47        | -7.3              |
| 25th percentile   | 140.94        | -2.37             |
| 45th percentile   | 144.74        | 0.32              |
| 50th percentile   | 145.6         | 0.91              |
| 65th percentile   | 148.36        | 2.75              |
| 75th percentile   | 150.45        | 4.1               |
| 95th percentile   | 157.76        | 8.54              |

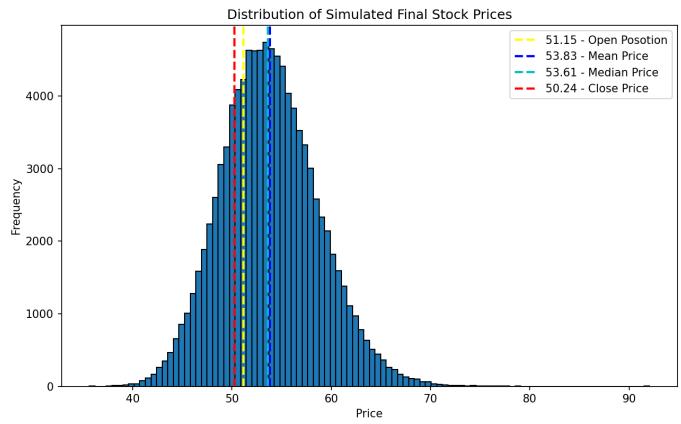
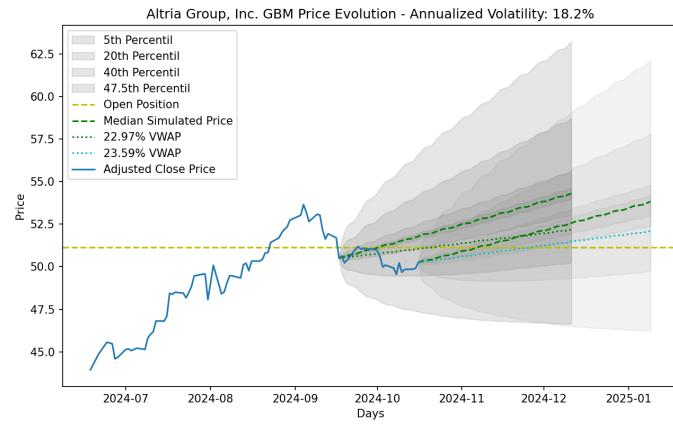
# Position Profitability

Price Evolution for MO - Open Position: 51.15

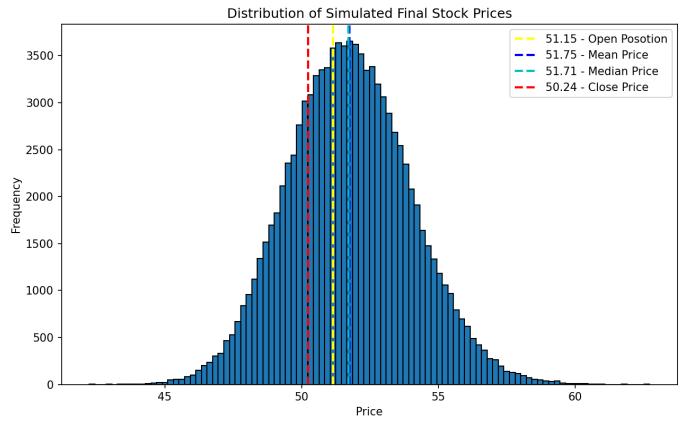
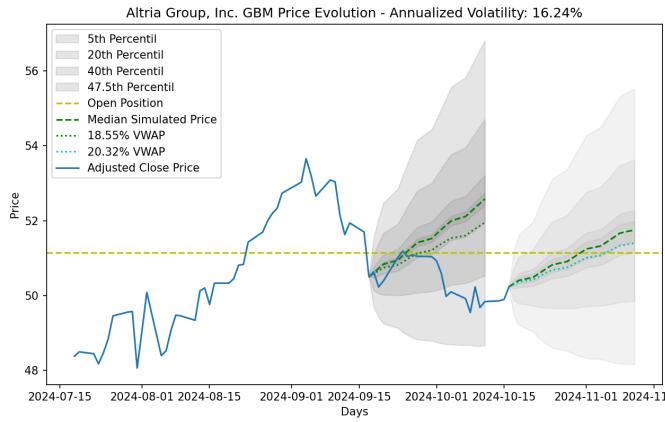
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 43.77         | -16.86            |
| 25th percentile   | 51.52         | 0.72              |
| 45th percentile   | 56.48         | 9.44              |
| 50th percentile   | 57.71         | 11.37             |
| 65th percentile   | 61.57         | 16.92             |
| 75th percentile   | 64.59         | 20.81             |
| 95th percentile   | 75.96         | 32.66             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 46.23         | -10.64            |
| 25th percentile   | 50.48         | -1.33             |
| 45th percentile   | 53.01         | 3.51              |
| 50th percentile   | 53.61         | 4.59              |
| 65th percentile   | 55.48         | 7.8               |
| 75th percentile   | 56.95         | 10.18             |
| 95th percentile   | 62.12         | 17.66             |

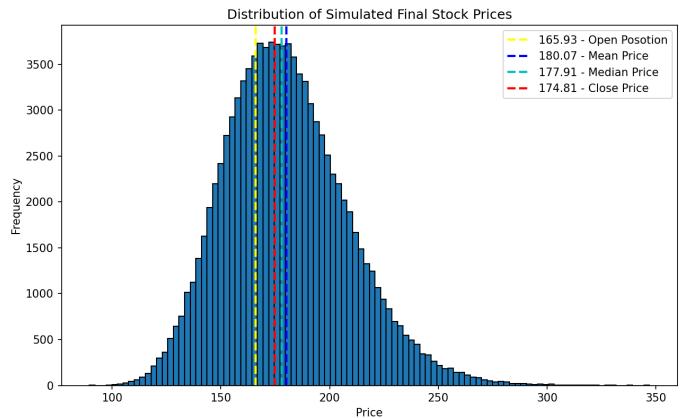
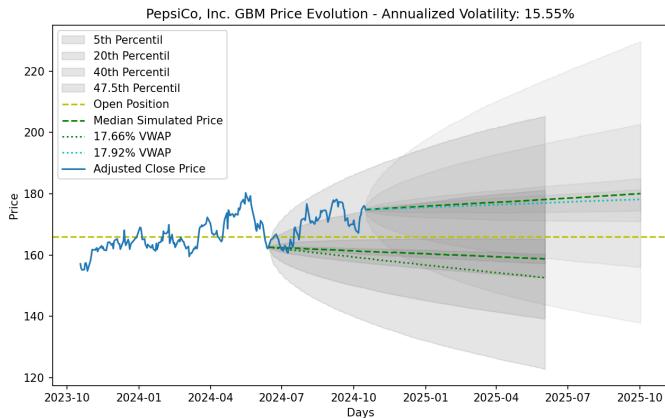
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 48.16         | -6.21             |
| 25th percentile   | 50.21         | -1.87             |
| 45th percentile   | 51.42         | 0.53              |
| 50th percentile   | 51.71         | 1.08              |
| 65th percentile   | 52.58         | 2.72              |
| 75th percentile   | 53.24         | 3.93              |
| 95th percentile   | 55.53         | 7.89              |

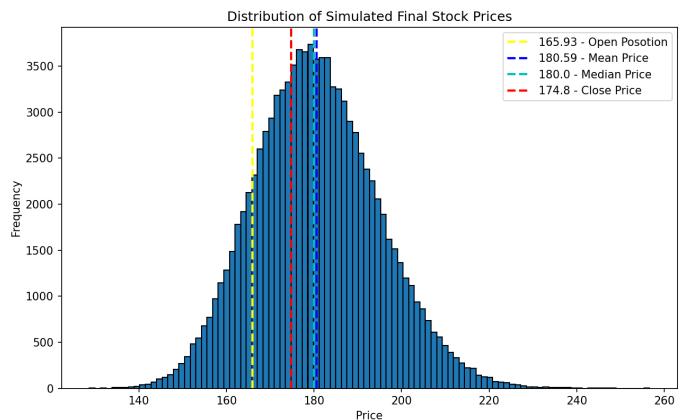
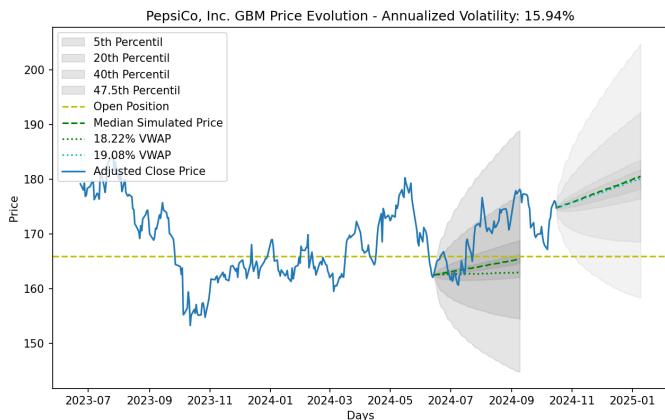
# Position Profitability

Price Evolution for PEP - Open Position: 165.93

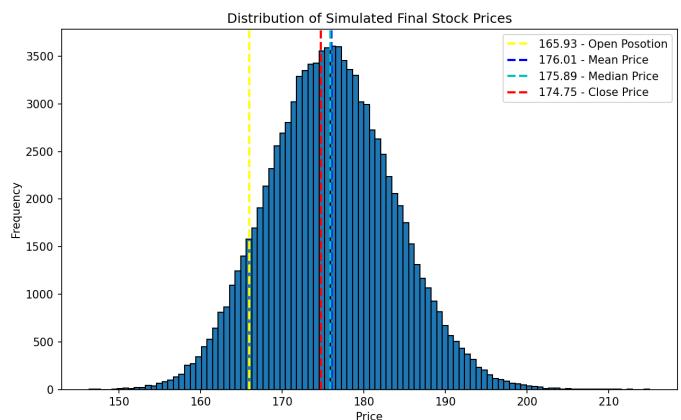
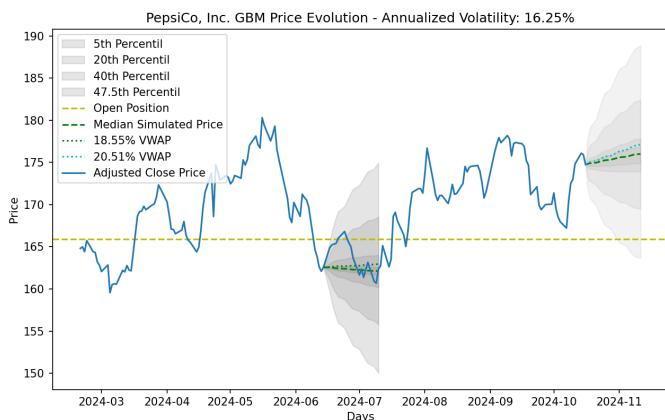
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 137.86        | -20.36            |
| 25th percentile   | 160.16        | -3.6              |
| 45th percentile   | 174.45        | 4.88              |
| 50th percentile   | 177.91        | 6.73              |
| 65th percentile   | 188.73        | 12.08             |
| 75th percentile   | 197.5         | 15.98             |
| 95th percentile   | 229.67        | 27.75             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 158.29        | -4.83             |
| 25th percentile   | 170.8         | 2.85              |
| 45th percentile   | 178.29        | 6.93              |
| 50th percentile   | 180.0         | 7.82              |
| 65th percentile   | 185.54        | 10.57             |
| 75th percentile   | 189.77        | 12.56             |
| 95th percentile   | 204.8         | 18.98             |

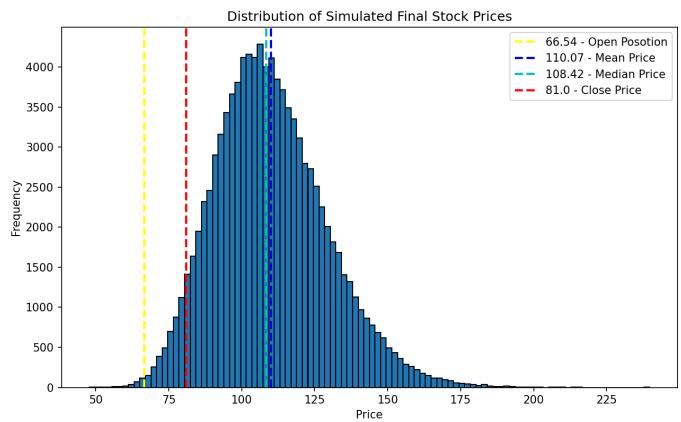
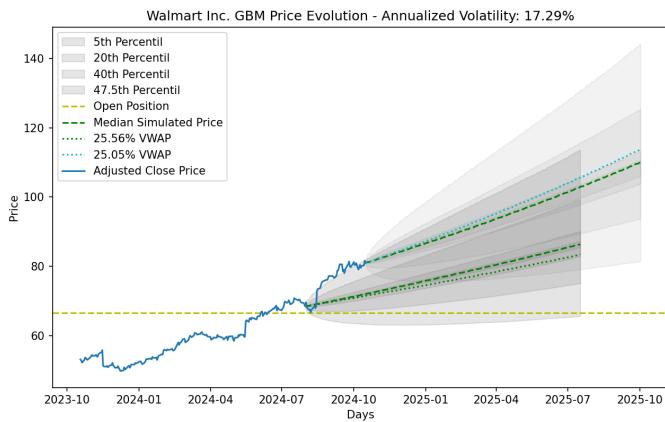
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 163.64        | -1.4              |
| 25th percentile   | 170.78        | 2.84              |
| 45th percentile   | 174.94        | 5.15              |
| 50th percentile   | 175.89        | 5.66              |
| 65th percentile   | 178.82        | 7.21              |
| 75th percentile   | 181.11        | 8.38              |
| 95th percentile   | 188.85        | 12.14             |

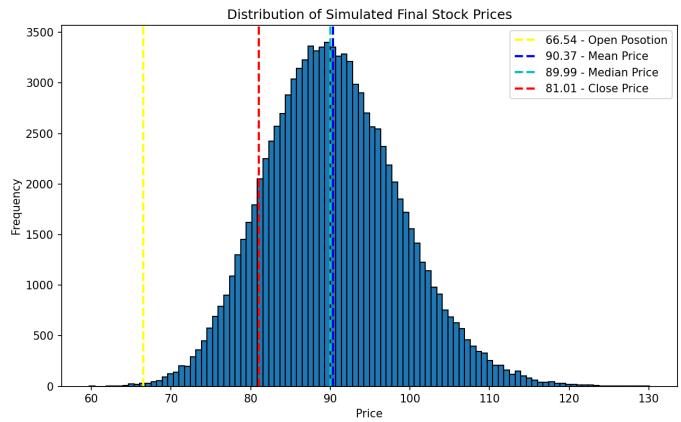
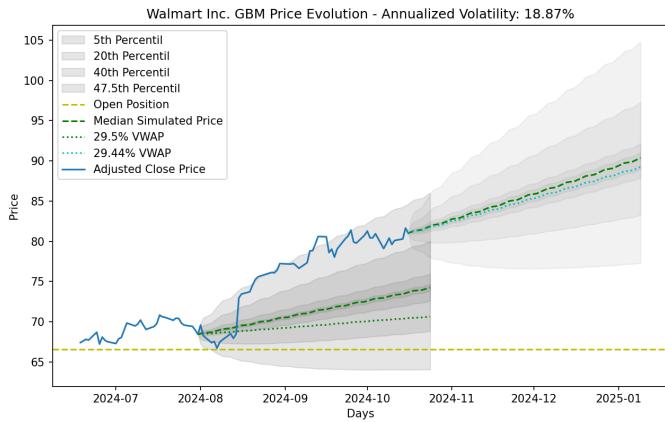
# Position Profitability

Price Evolution for WMT - Open Position: 66.54

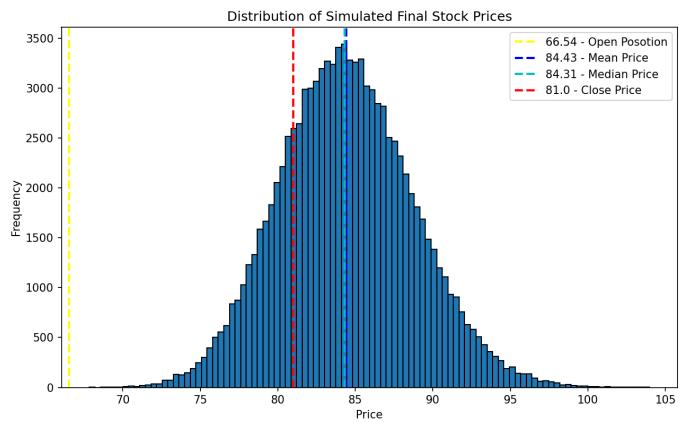
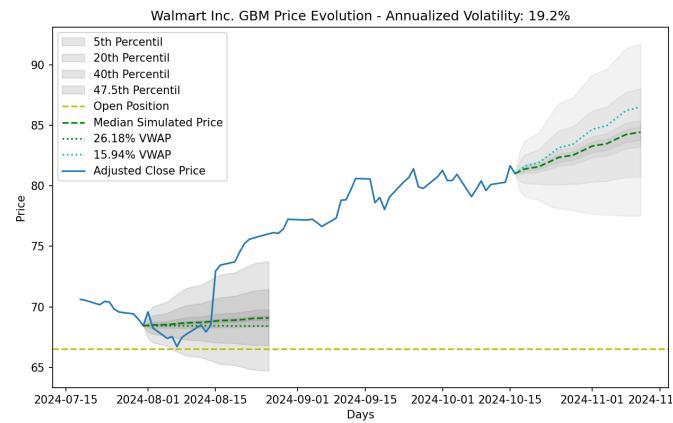
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 81.51         | 18.37             |
| 25th percentile   | 96.56         | 31.09             |
| 45th percentile   | 106.09        | 37.28             |
| 50th percentile   | 108.42        | 38.63             |
| 65th percentile   | 115.86        | 42.57             |
| 75th percentile   | 121.86        | 45.4              |
| 95th percentile   | 144.29        | 53.88             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 77.31         | 13.93             |
| 25th percentile   | 84.54         | 21.29             |
| 45th percentile   | 88.95         | 25.19             |
| 50th percentile   | 89.99         | 26.06             |
| 65th percentile   | 93.24         | 28.64             |
| 75th percentile   | 95.82         | 30.56             |
| 95th percentile   | 104.8         | 36.51             |

Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 77.51         | 14.15             |
| 25th percentile   | 81.46         | 18.32             |
| 45th percentile   | 83.78         | 20.58             |
| 50th percentile   | 84.31         | 21.08             |
| 65th percentile   | 85.99         | 22.62             |
| 75th percentile   | 87.28         | 23.76             |
| 95th percentile   | 91.73         | 27.46             |

## Position Profitability

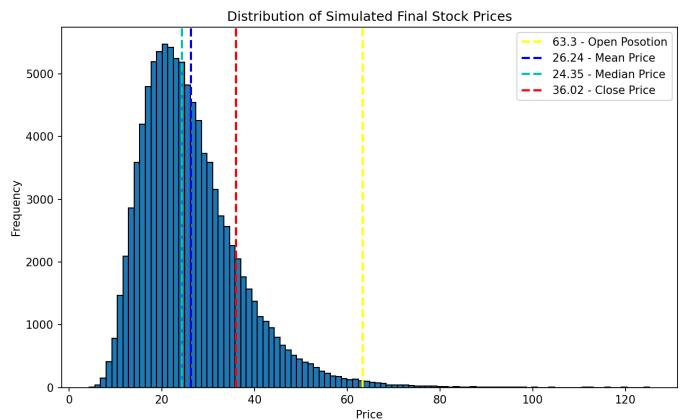
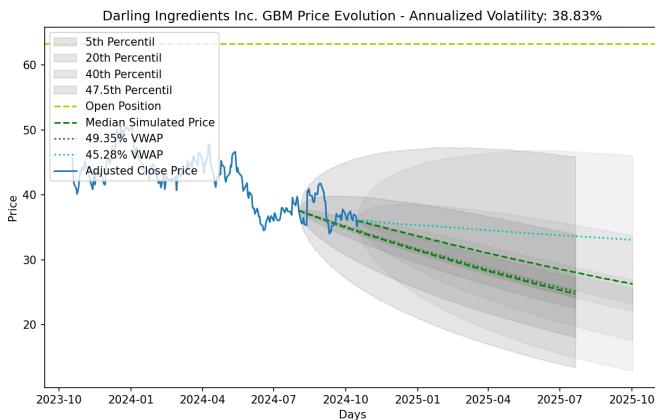
### Asia Consumer Portfolio

| P/E   | EPS   | Debt-to-Equity | Dividend | Total Volume | Avg Volume | Symbol |
|-------|-------|----------------|----------|--------------|------------|--------|
| 15.76 | 2.29  | 101.78         | 0.0      | 136783       | 1937368    | DAR    |
| 13.91 | 9.79  | 49.61          | 3.2      | 11623        | 335029     | INGR   |
| 21.45 | 27.94 | 61.45          | 13.0     | 601144       | 446134     | MC.PA  |
| 24.44 | 5.46  | 0.0            | 2.68     | 227532       | 1889331    | YUM    |
| 21.29 | 2.08  | 41.84          | 0.64     | 266313       | 3503720    | YUMC   |

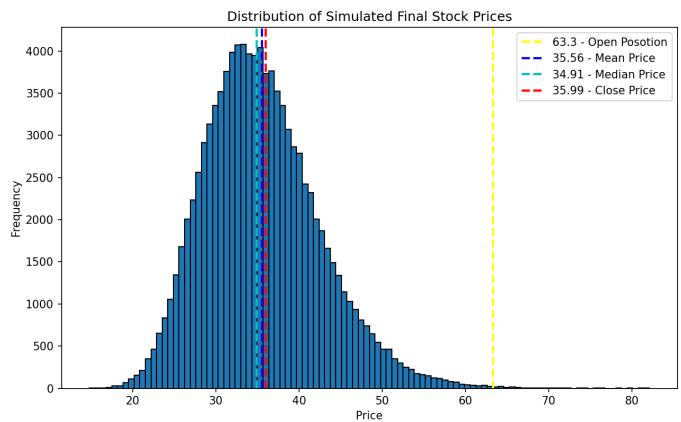
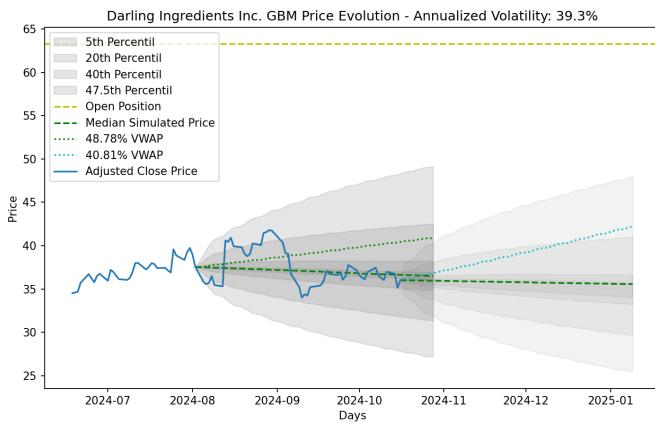
# Position Profitability

Price Evolution for DAR - Open Position: 63.3

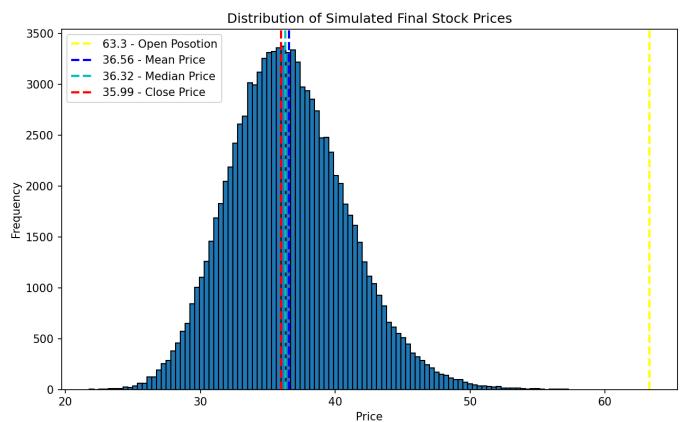
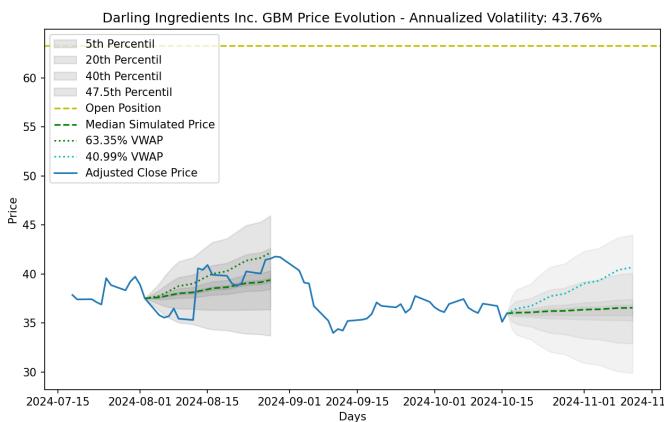
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 12.84         | -392.99           |
| 25th percentile   | 18.72         | -238.14           |
| 45th percentile   | 23.2          | -172.84           |
| 50th percentile   | 24.35         | -159.96           |
| 65th percentile   | 28.26         | -123.99           |
| 75th percentile   | 31.6          | -100.32           |
| 95th percentile   | 46.06         | -37.43            |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 25.43         | -148.92           |
| 25th percentile   | 30.65         | -106.53           |
| 45th percentile   | 34.06         | -85.85            |
| 50th percentile   | 34.91         | -81.32            |
| 65th percentile   | 37.57         | -68.49            |
| 75th percentile   | 39.73         | -59.33            |
| 95th percentile   | 48.03         | -31.79            |

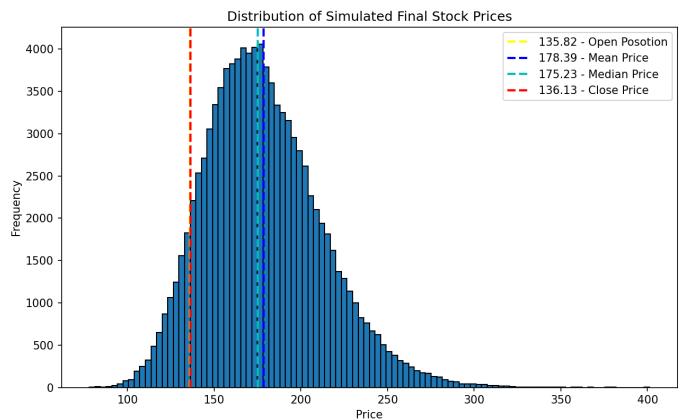
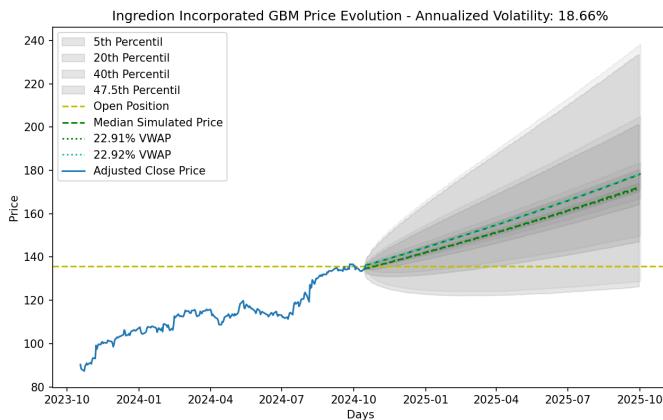
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 29.9          | -111.71           |
| 25th percentile   | 33.56         | -88.62            |
| 45th percentile   | 35.79         | -76.87            |
| 50th percentile   | 36.32         | -74.28            |
| 65th percentile   | 38.0          | -66.58            |
| 75th percentile   | 39.32         | -60.99            |
| 95th percentile   | 43.99         | -43.9             |

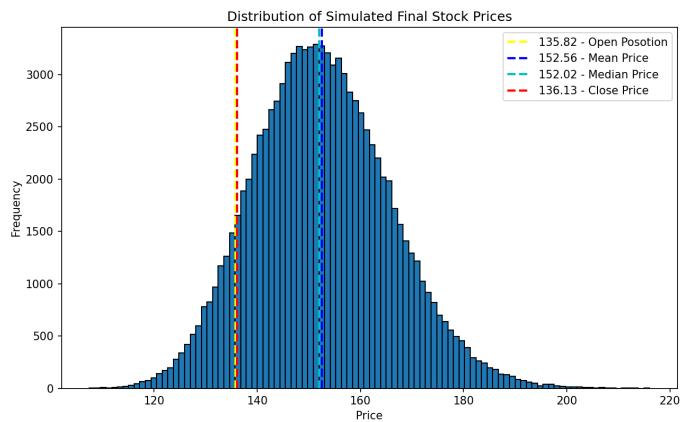
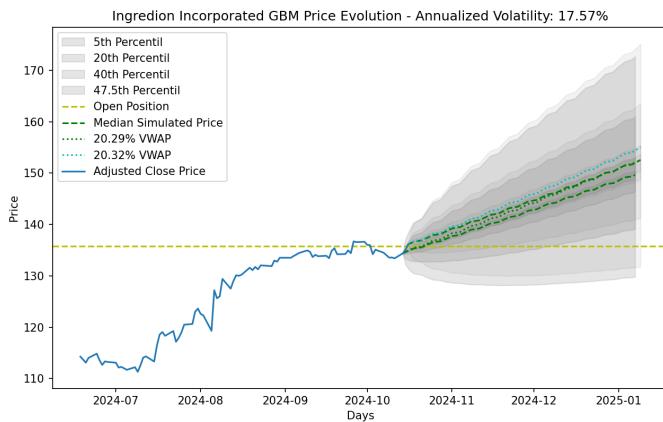
# Position Profitability

Price Evolution for INGR - Open Position: 135.82

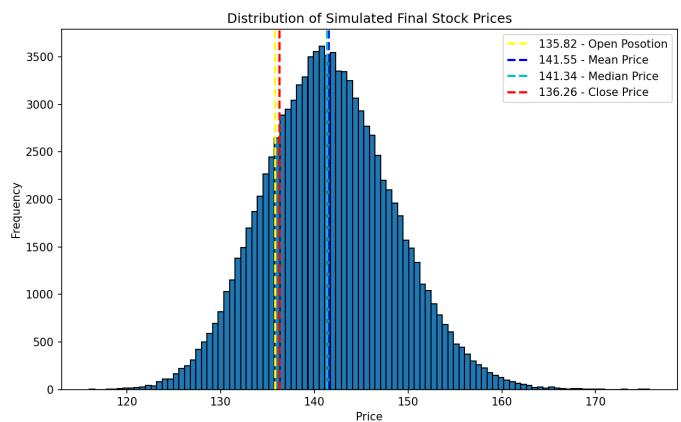
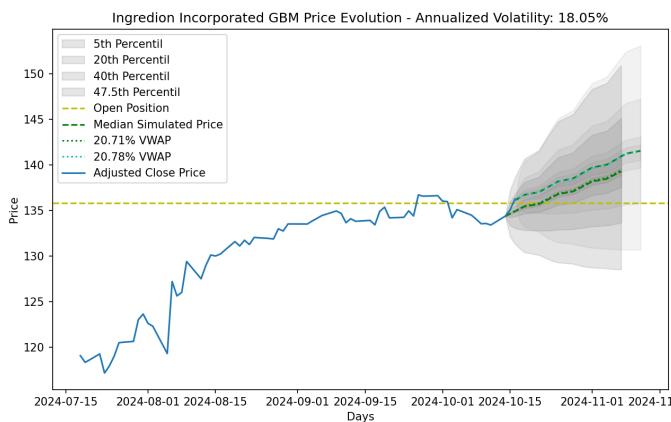
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 128.81        | -5.44             |
| 25th percentile   | 154.53        | 12.11             |
| 45th percentile   | 171.21        | 20.67             |
| 50th percentile   | 175.23        | 22.49             |
| 65th percentile   | 188.46        | 27.93             |
| 75th percentile   | 198.98        | 31.74             |
| 95th percentile   | 238.52        | 43.06             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 131.8         | -3.05             |
| 25th percentile   | 143.35        | 5.25              |
| 45th percentile   | 150.36        | 9.67              |
| 50th percentile   | 152.02        | 10.66             |
| 65th percentile   | 157.21        | 13.61             |
| 75th percentile   | 161.2         | 15.74             |
| 95th percentile   | 175.15        | 22.46             |

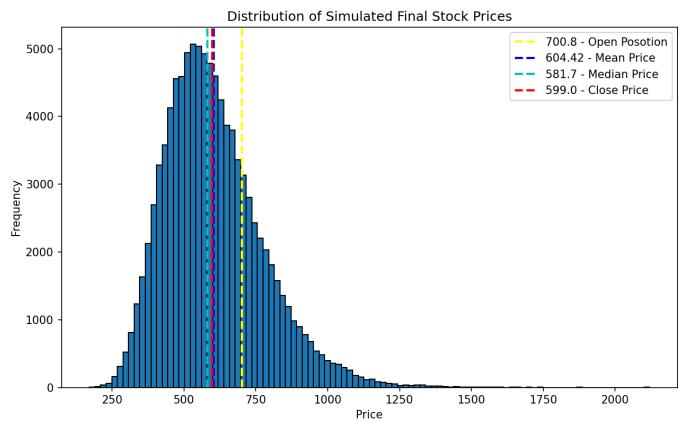
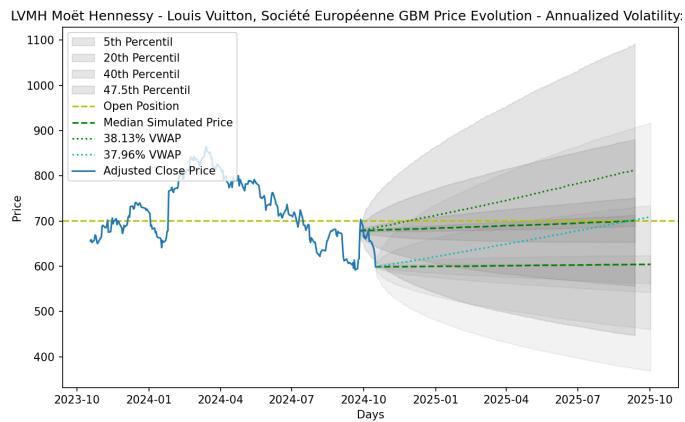
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 130.68        | -3.93             |
| 25th percentile   | 136.84        | 0.75              |
| 45th percentile   | 140.51        | 3.34              |
| 50th percentile   | 141.34        | 3.91              |
| 65th percentile   | 143.98        | 5.67              |
| 75th percentile   | 146.04        | 7.0               |
| 95th percentile   | 153.09        | 11.28             |

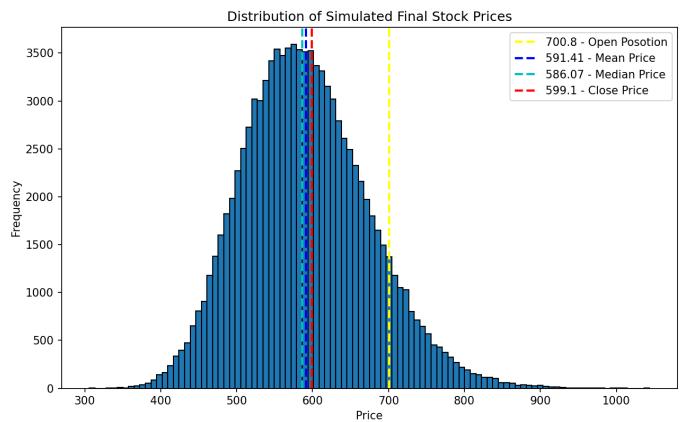
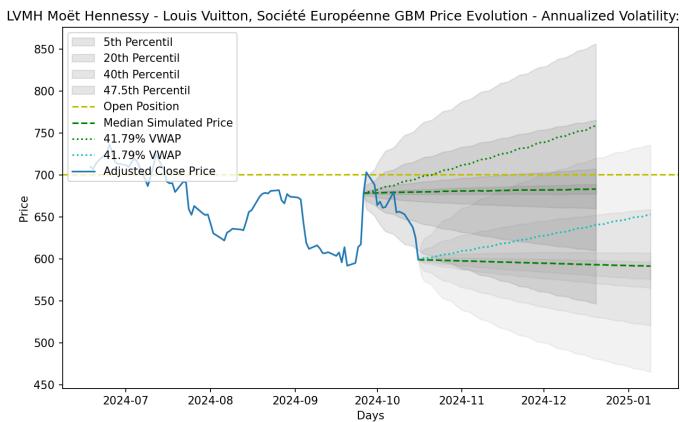
# Position Profitability

Price Evolution for MC.PA - Open Position: 700.8

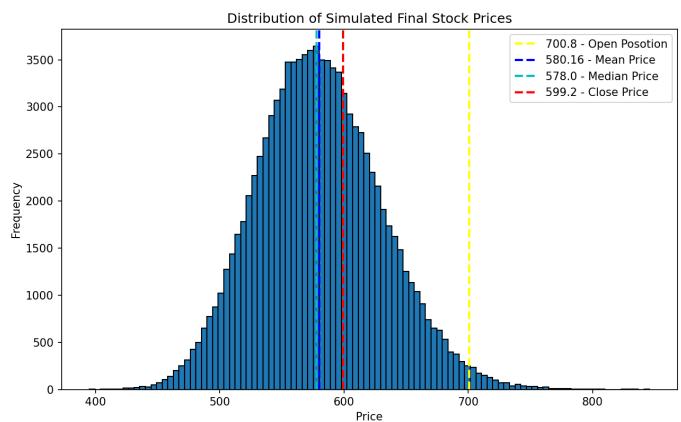
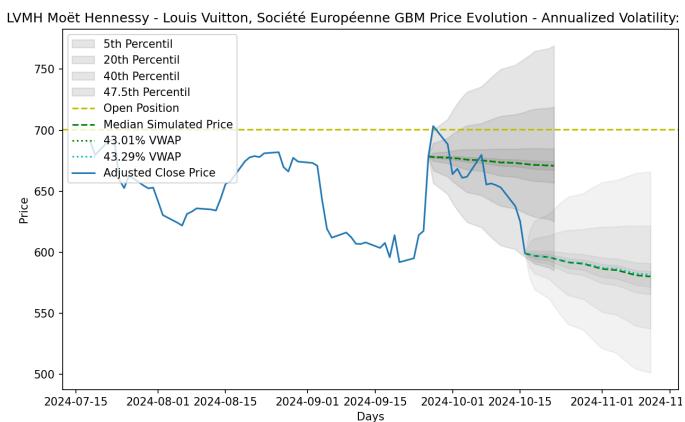
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 368.56        | -90.15            |
| 25th percentile   | 482.48        | -45.25            |
| 45th percentile   | 561.99        | -24.7             |
| 50th percentile   | 581.7         | -20.47            |
| 65th percentile   | 647.29        | -8.27             |
| 75th percentile   | 701.16        | 0.05              |
| 95th percentile   | 917.09        | 23.58             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 465.31        | -50.61            |
| 25th percentile   | 532.75        | -31.54            |
| 45th percentile   | 575.6         | -21.75            |
| 50th percentile   | 586.07        | -19.58            |
| 65th percentile   | 618.43        | -13.32            |
| 75th percentile   | 644.08        | -8.81             |
| 95th percentile   | 736.18        | 4.81              |

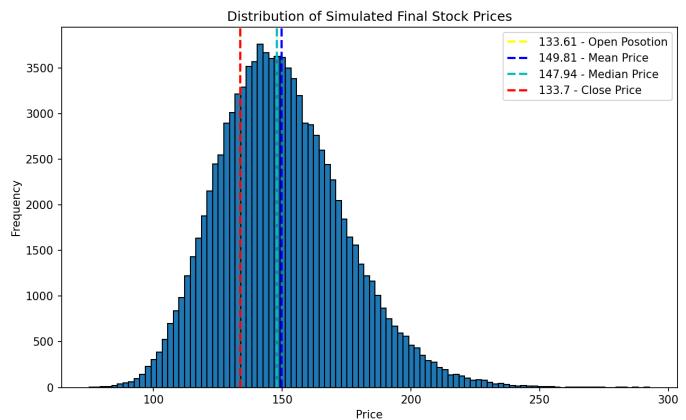
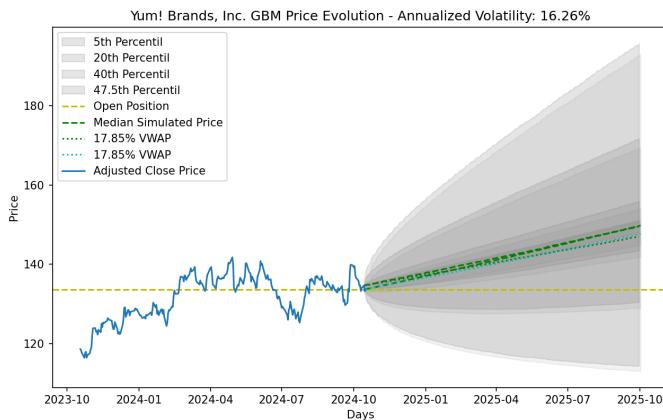
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 501.14        | -39.84            |
| 25th percentile   | 545.33        | -28.51            |
| 45th percentile   | 571.82        | -22.56            |
| 50th percentile   | 578.0         | -21.25            |
| 65th percentile   | 597.57        | -17.27            |
| 75th percentile   | 612.88        | -14.35            |
| 95th percentile   | 665.9         | -5.24             |

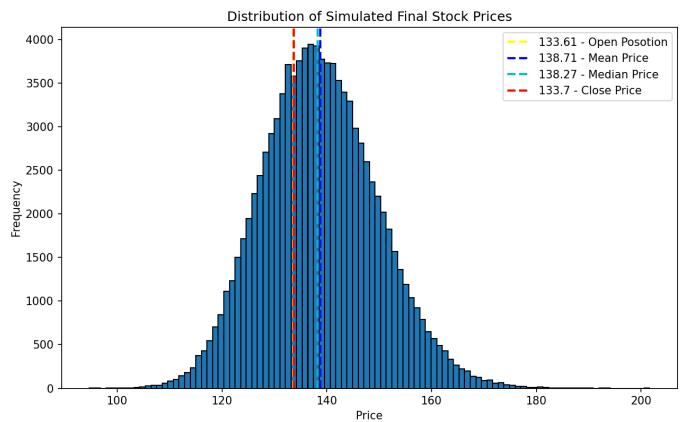
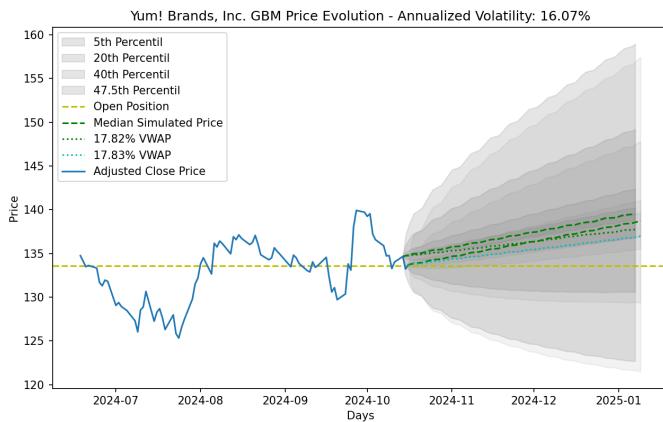
# Position Profitability

Price Evolution for YUM - Open Position: 133.61

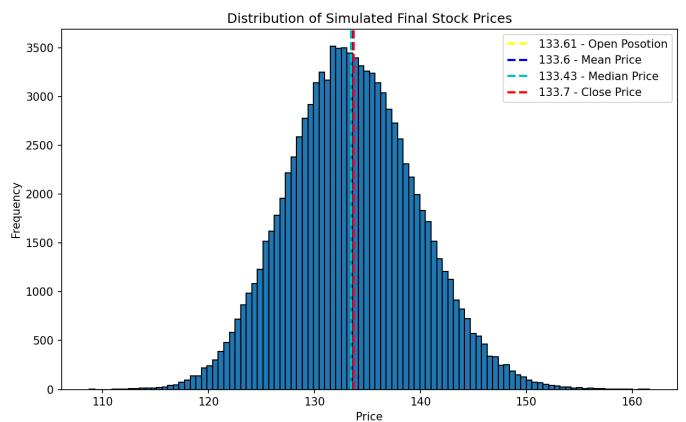
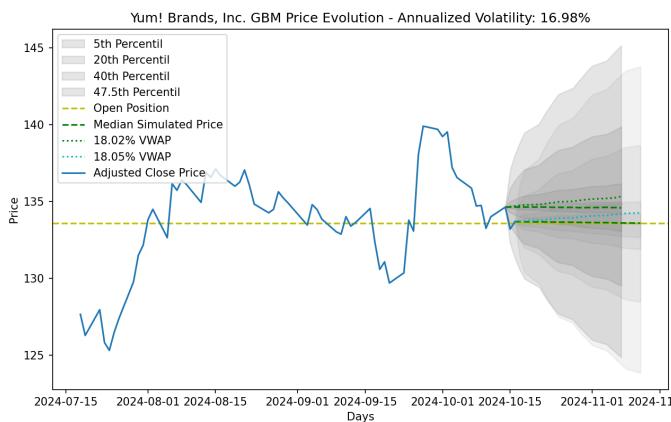
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 113.12        | -18.11            |
| 25th percentile   | 132.6         | -0.76             |
| 45th percentile   | 144.92        | 7.8               |
| 50th percentile   | 147.94        | 9.69              |
| 65th percentile   | 157.37        | 15.1              |
| 75th percentile   | 165.03        | 19.04             |
| 95th percentile   | 192.97        | 30.76             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 121.47        | -9.99             |
| 25th percentile   | 131.12        | -1.9              |
| 45th percentile   | 136.9         | 2.4               |
| 50th percentile   | 138.27        | 3.37              |
| 65th percentile   | 142.58        | 6.29              |
| 75th percentile   | 145.86        | 8.4               |
| 95th percentile   | 157.42        | 15.13             |

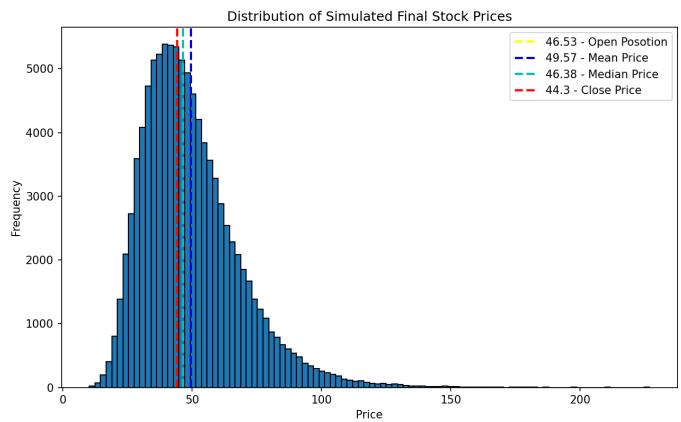
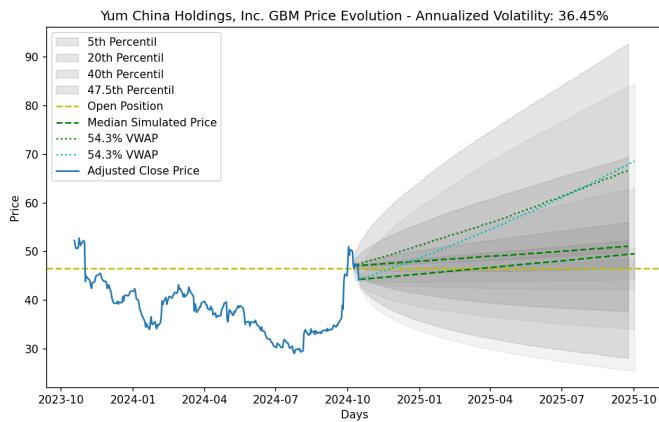
Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 123.85        | -7.88             |
| 25th percentile   | 129.44        | -3.22             |
| 45th percentile   | 132.68        | -0.7              |
| 50th percentile   | 133.43        | -0.13             |
| 65th percentile   | 135.84        | 1.64              |
| 75th percentile   | 137.61        | 2.91              |
| 95th percentile   | 143.8         | 7.09              |

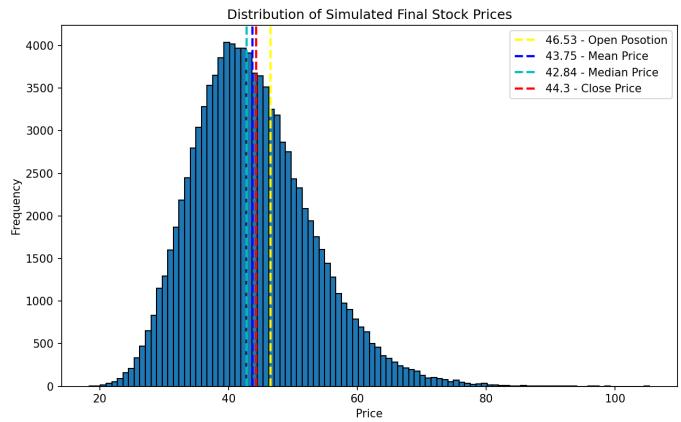
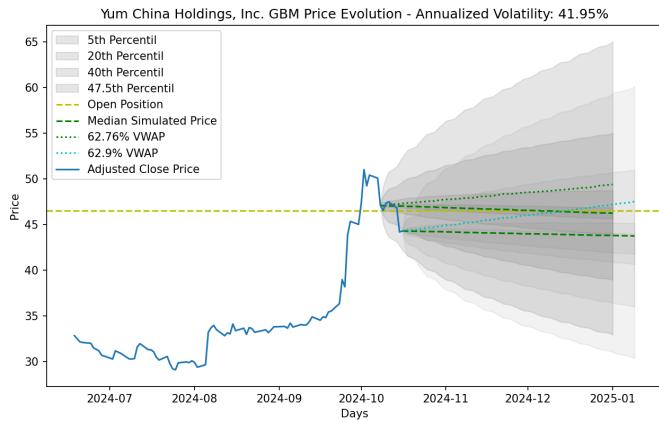
## Position Profitability

Price Evolution for YUMC - Open Position: 46.53

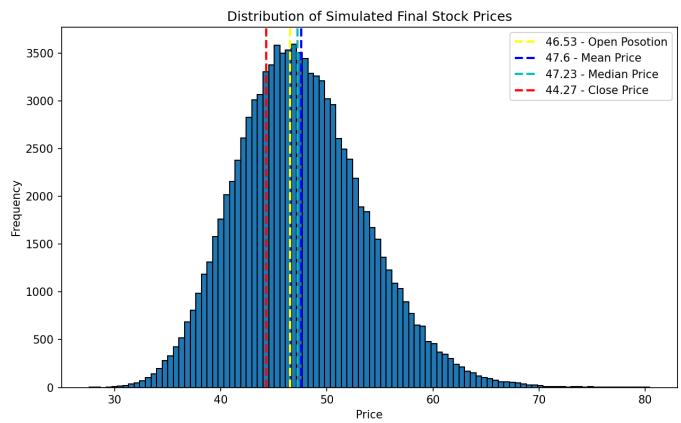
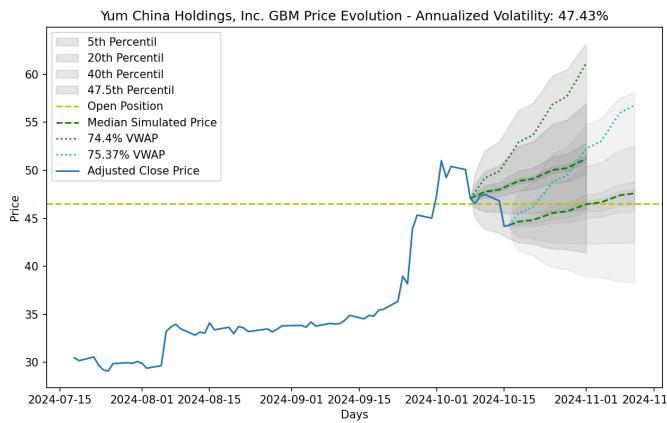
Price Evolution with 1 Year Maturity



Price Evolution with 90-Days Maturity



Price Evolution with 4-Weeks Maturity



## Position Profitability

Price Evolution with 1 Year Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 25.47         | -82.69            |
| 25th percentile   | 36.18         | -28.61            |
| 45th percentile   | 44.28         | -5.08             |
| 50th percentile   | 46.38         | -0.32             |
| 65th percentile   | 53.37         | 12.82             |
| 75th percentile   | 59.32         | 21.56             |
| 95th percentile   | 84.61         | 45.01             |

Price Evolution with 90-Days Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 30.37         | -53.21            |
| 25th percentile   | 37.27         | -24.85            |
| 45th percentile   | 41.74         | -11.48            |
| 50th percentile   | 42.84         | -8.61             |
| 65th percentile   | 46.41         | -0.26             |
| 75th percentile   | 49.24         | 5.5               |
| 95th percentile   | 60.12         | 22.6              |

Price Evolution with 4-Weeks Maturity

| Price Description | Forward Price | Profit Margin (%) |
|-------------------|---------------|-------------------|
| 5th percentile    | 38.33         | -21.39            |
| 25th percentile   | 43.36         | -7.31             |
| 45th percentile   | 46.48         | -0.11             |
| 50th percentile   | 47.23         | 1.48              |
| 65th percentile   | 49.59         | 6.17              |
| 75th percentile   | 51.42         | 9.51              |
| 95th percentile   | 58.11         | 19.93             |