

Portfolio: TEIKO GLOBAL EQUITY & FX

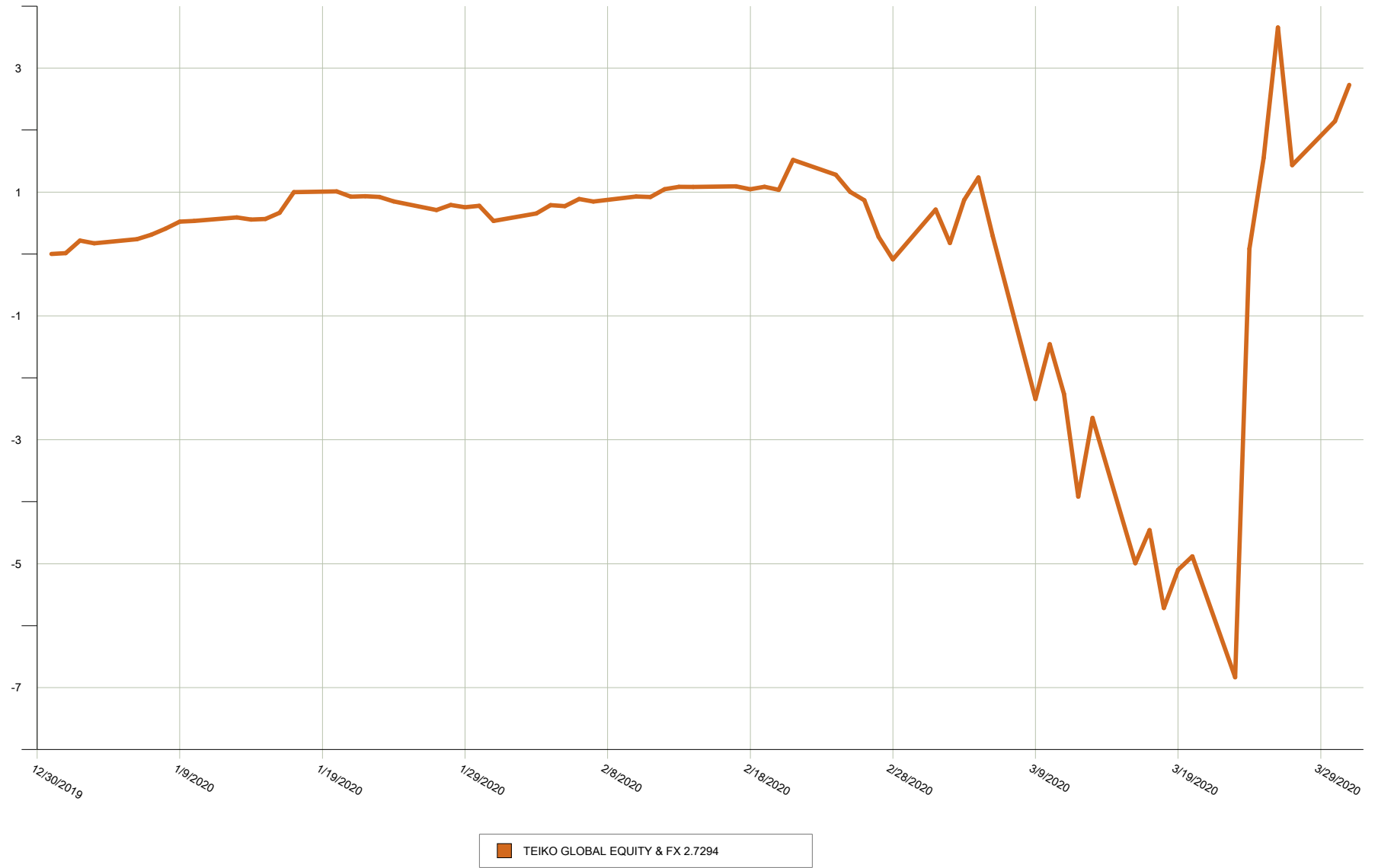
Benchmark: Default (None)

Start Date: 12/31/2019

End Date: 3/31/2020

Currency: EUR

Total Return %



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User Name: MANEL NOGUERON

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Start Date: 12/31/2019

End Date: 3/31/2020

Currency: EUR

Method: MAC

## Atribución - Principal

	Total Return (%)	Contribution to Return (%)	Allocation Effect (%)	Selection Effect (%)	Currency Effect (%)	Transaction Effect (%)	Lev	Px Diff	Px Rtn	Inc Rtn	Curr Rtn
TEIKO GLOBAL EQUITY & FX	2.73	2.73							3.22	0.08	-0.57
Communication Services	-27.01	-0.24							-29.73	0.06	2.65
ACTIVISION BLIZZARD INC	11.26	0.09							14.17	0.00	-2.90
ALPHABET INC-CL A	3.85	0.14							0.20	0.00	3.64
COMCAST CORP-CLASS A	-17.42	-0.05							-19.27	0.60	1.25
IAC/INTERACTIVECORP	-26.39	-0.24							-28.24	0.00	1.85
META PLATFORMS INC-CLASS A	-4.93	0.08							-8.46	0.00	3.53
TELEFONICA SA	-30.01	-0.29							-30.01	0.00	0.00
WALT DISNEY CO/THE	-8.94	-0.04							-8.88	0.00	-0.07
YANDEX NV-A	11.95	0.08							7.75	0.00	4.20
Consumer Discretionary	-29.49	0.64							-32.04	0.18	2.38
ALIBABA GROUP HOLDING-SP ADR	-12.46	-0.04							-11.39	0.00	-1.07
AMAZON.COM INC	-9.72	0.03							-8.67	0.00	-1.05
BOOKING HOLDINGS INC	-25.75	-0.15							-24.74	0.00	-1.01
KERING	-16.90	0.20							-16.90	0.00	0.00
MELCO RESORTS & ENTERT-ADR	-47.01	-0.36							-49.50	0.69	1.79
MGM RESORTS INTERNATIONAL	-49.94	0.96							-49.35	0.57	-1.17
TJX COMPANIES INC	1.07	0.00							0.55	0.00	0.52
Consumer Staples	12.13	0.07							8.51	0.00	3.62
MONDELEZ INTERNATIONAL INC-A	12.13	0.07							8.51	0.00	3.62
Energy	-50.71	-0.79							-53.47	0.86	1.90
BAKER HUGHES CO	-57.74	-1.08							-59.75	0.55	1.46
CONOCOPHILLIPS	-40.60	0.09							-39.90	0.00	-0.69
ENTERPRISE PRODUCTS PARTNERS	-46.19	-0.28							-45.33	0.00	-0.86
EOG RESOURCES INC	-49.67	-0.46							-49.03	0.00	-0.63
MARATHON PETROLEUM CORP	4.79	0.01							3.36	1.02	0.41
REPSOL SA	-34.13	0.40							-34.13	0.00	0.00
TOTALENERGIES SE	-9.00	0.56							-10.96	1.95	0.00
VALERO ENERGY CORP	-3.38	-0.03							-3.88	0.00	0.50
Financials	-34.12	-0.38							-36.37	0.11	2.14
APOLLO COMMERCIAL REAL ESTAT	4.11	0.02							0.61	0.00	3.50
AXA SA	-37.93	-0.22							-37.93	0.00	0.00
BLACKROCK INC	-6.72	0.53							-7.53	0.71	0.10
CITIZENS FINANCIAL GROUP	-51.98	-0.23							-51.06	0.00	-0.92
HAL TRUST	-21.77	-0.06							-21.77	0.00	0.00
UNICREDIT SPA	-48.53	-0.43							-48.53	0.00	0.00
Health Care	-11.79	0.10							-14.47	0.54	2.14
ABBOTT LABORATORIES	7.27	0.03							3.28	0.44	3.56
CIGNA CORP	-11.34	0.03							-13.49	0.02	2.13
ELEVANCE HEALTH INC	-27.08	-0.08							-28.83	0.31	1.44
MEDTRONIC PLC	-14.12	0.09							-13.34	0.57	-1.34
MERCK & CO. INC.	-7.23	0.00							-6.65	0.77	-1.35
SORRENTO THERAPEUTICS INC	-33.13	-0.18							-32.29	0.00	-0.83
UNITEDHEALTH GROUP INC	19.82	0.21							23.30	0.00	-3.48
Industrials	-28.89	-0.46							-29.70	0.06	0.75
BOUYGUES SA	6.68	0.01							6.68	0.00	0.00
DEUTSCHE POST AG-REG	2.33	0.01							2.33	0.00	0.00
EIFFAGE	-41.44	-0.19							-41.44	0.00	0.00
HONEYWELL INTERNATIONAL INC	-20.30	-0.29							-19.80	0.50	-1.00
RYANAIR HOLDINGS PLC	0.26	0.00							0.26	0.00	0.00
SIEMENS AG-REG	-27.37	0.00							-27.37	0.00	0.00
Information Technology	-16.25	0.60							-19.11	0.04	2.82

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Start Date: 12/31/2019

End Date: 3/31/2020

Currency: EUR

Method: MAC

	Total Return (%)	Contribution to Return (%)	Allocation Effect (%)	Selection Effect (%)	Currency Effect (%)	Transaction Effect (%)	Lev	Px Diff	Px Rtn	Inc Rtn	Curr Rtn
APPLIED MATERIALS INC	-24.13	0.10							-23.20	0.00	-0.94
CAPGEMINI SE	-33.01	-0.11							-33.01	0.00	0.00
GLOBAL PAYMENTS INC	-4.13	-0.03							-4.63	0.00	0.50
GODADDY INC - CLASS A	-20.98	-0.07							-20.14	0.00	-0.84
MICROSOFT CORP	-7.40	0.12							-8.81	0.00	1.41
PAYPAL HOLDINGS INC	12.52	0.11							15.87	0.00	-3.34
SALESFORCE INC	20.87	0.30							17.10	0.00	3.77
VISA INC-CLASS A SHARES	15.99	0.09							12.13	0.16	3.71
WIRECARD AG	-24.66	0.09							-24.66	0.00	0.00
Materials	-33.41	-0.56							-33.44	0.18	-0.14
AKZO NOBEL N.V.	-30.40	-0.13							-30.40	0.00	0.00
BASF SE	-24.86	-0.15							-24.86	0.00	0.00
DUPONT DE NEMOURS INC	-36.18	-0.27							-35.65	0.53	-1.06
Real Estate	15.01	0.10							11.31	0.00	3.69
EQUINIX INC	15.01	0.10							11.31	0.00	3.69
Not Classified	5.01	3.65							5.01	0.00	0.00
CARTERA DIVISAS	9.82	3.65							9.82	0.00	0.00
EURO	0.00	0.00							0.00	0.00	0.00

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Portfolio: TEIKO GLOBAL EQUITY & FX

Benchmark: Default (None)

Start Date: 12/31/2019

End Date: 3/31/2020

Currency: EUR

Price: PRIMARY

Return Unit: Percentage

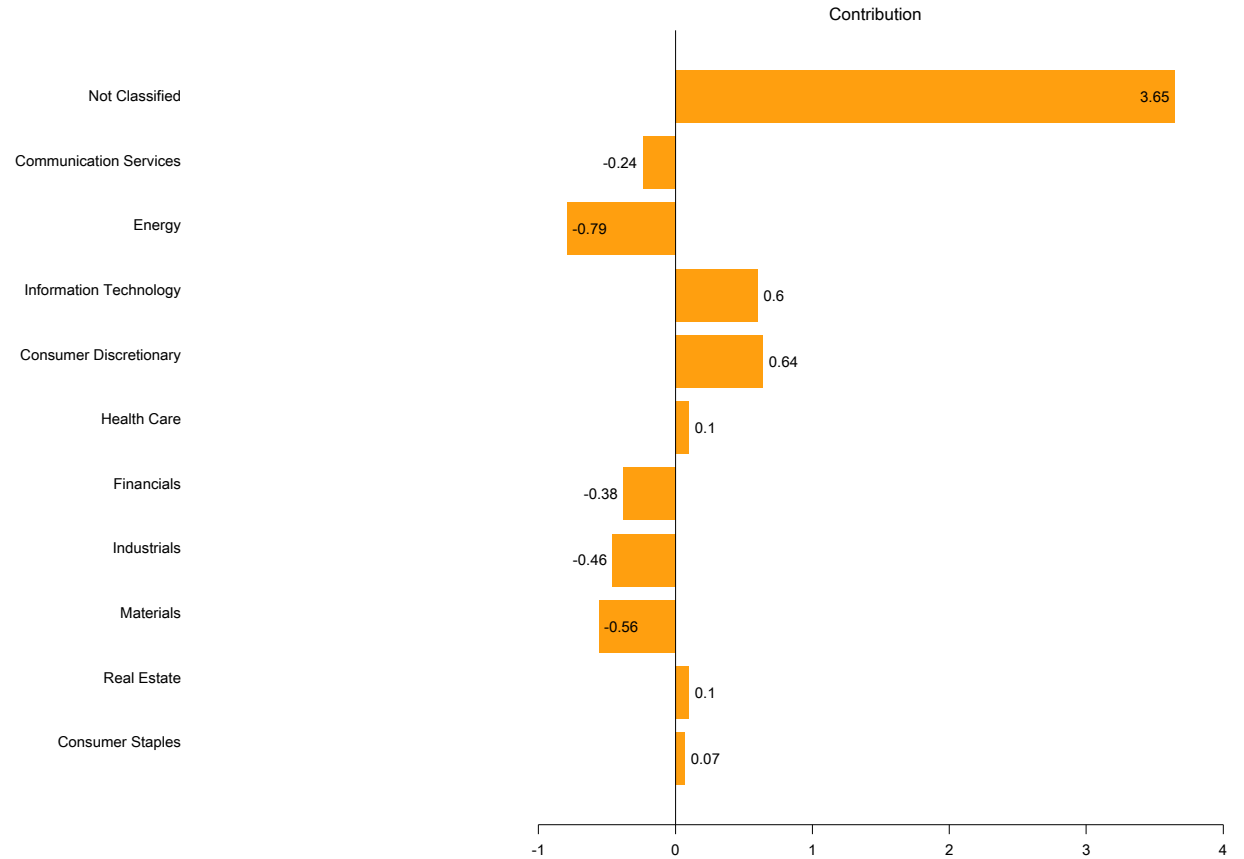
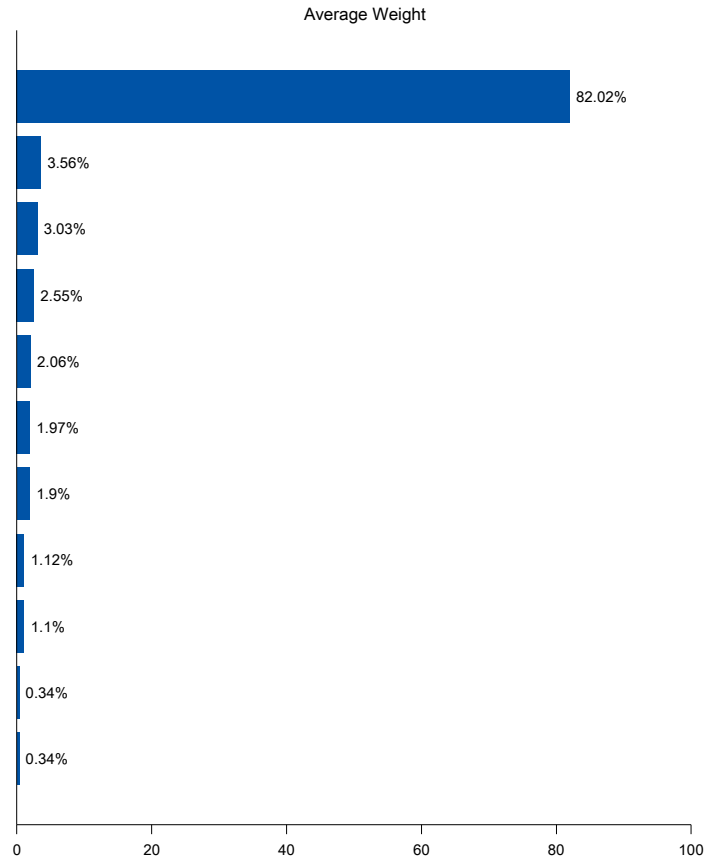
Method: MAC

Return Summary

Return Summary	
Portfolio Return	2.73
Active Return	

Active Return Attribution Summary

Sum of Allocated Factors



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User Name: MANEL NOGUERON

Portfolio: TEIKO GLOBAL EQUITY &amp; FX

As-of Date: 1/6/2023

Currency: EUR

Risk Model: Integrated Multi-Asset

Horizon: 1 year (252 days)

Reporting Units: Returns (%)

## Tracking Error - Tracking error/Volatilidad

	% Weight		Gross Weight		Total Risk		Contribution (%)		Beta	
	Port	+/-		+/-		+/-		+/-		Port
TEIKO GLOBAL EQUITY & FX	97.59	97.59	133.39		4.27		100.00			
Communication Services	9.07	9.07	62.84		2.78		57.93			
ALPHABET INC-CL A	9.07	9.07	62.84		2.78		57.93			
Consumer Discretionary	5.96	5.96	37.16		2.26		43.42			
AMAZON.COM INC	5.36	5.36	37.16		2.26		43.42			
OZON HOLDINGS PLC - ADR	0.60	0.60								
Financials	-2.41	-2.41	16.69		0.77		-1.35			
ABN AMRO BANK NV-CVA	-2.41	-2.41	16.69		0.77		-1.35			
Not Classified	84.97	84.97	16.69		0.00		0.00			
Short Margin of TEIKO GLOBAL EQUITY & FX	2.41	2.41	16.69		0.00		0.00			
TEIKO CURRENCY	82.56	82.56								

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# Bloomberg

# PORT Tracking Error Report

User Name: MANEL NOGUERON      Portfolio: TEIKO GLOBAL EQUITY & FX      As-of Date: 1/6/2023      Currency: EUR      Risk Model: Integrated Multi-Asset  
 Horizon: 1 year (252 days)      Reporting Units: Returns (%)

## Proxies

Identifier	Name	Reason	Source	Proxy Description	Proxy Price	Proxy Char	Proxy Exposure	Proxy FX Exposure
OZON US Equity	OZON HOLDINGS PLC - ADR	Not covered by model.	Portfolio					
.TEIKOCR SM Equity	TEIKO CURRENCY	Not covered by model.	Portfolio					

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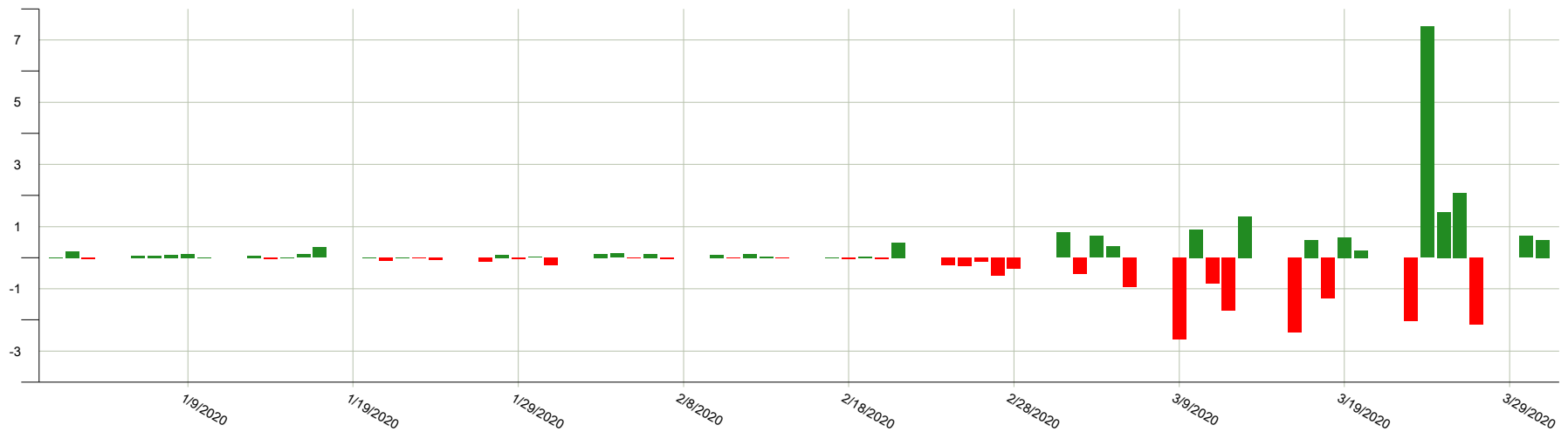
Period Analysis

	Up	Down	Total
Number	37	28	65
Percentage	56.92	43.08	100
Average	0.54	-0.61	0.05
Standard Dev.	1.25	0.83	1.22
Max Sequence	6	5	6
Avg Sequence	1.76	1.40	1.59

Best-Worst

	Performance	Date
Best 1	7.42	03/24/2020
Best 2	2.07	03/26/2020
Best 3	1.47	03/25/2020
Worst 1	-2.63	03/09/2020
Worst 2	-2.41	03/16/2020
Worst 3	-2.14	03/27/2020

Total Returns



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## Rentabilidad - Principal

	Total Return 1D (%)	Total Return MTD (%)	Total Return YTD (%)	P&L YTD
TEIKO GLOBAL EQUITY & FX	0.17	-2.49	-2.49	-52,409
Communication Services	0.51	-0.41	-0.41	-680
ALPHABET INC-CL A	0.51	-0.41	-0.41	-680
Consumer Discretionary	2.36	2.84	2.84	2,990
AMAZON.COM INC	2.73	3.09	3.09	2,925
OZON HOLDINGS PLC - ADR	-0.80	0.60	0.60	66
Financials	0.69	12.88	12.88	-4,995
ABN AMRO BANK NV-CVA	0.69	12.88	12.88	-4,995
Information Technology		0.13	0.13	276
APPLE INC		0.34	0.34	409
PALO ALTO NETWORKS INC		-0.13	-0.13	-133
Not Classified	0.00	-3.14	-3.14	-50,000
Short Margin of TEIKO GLOBAL EQUITY & FX	0.00	0.00	0.00	
TEIKO CURRENCY	0.00	-3.23	-3.23	-50,000

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