

Portfolio: TEIKO GLOBAL EQUITY & FX

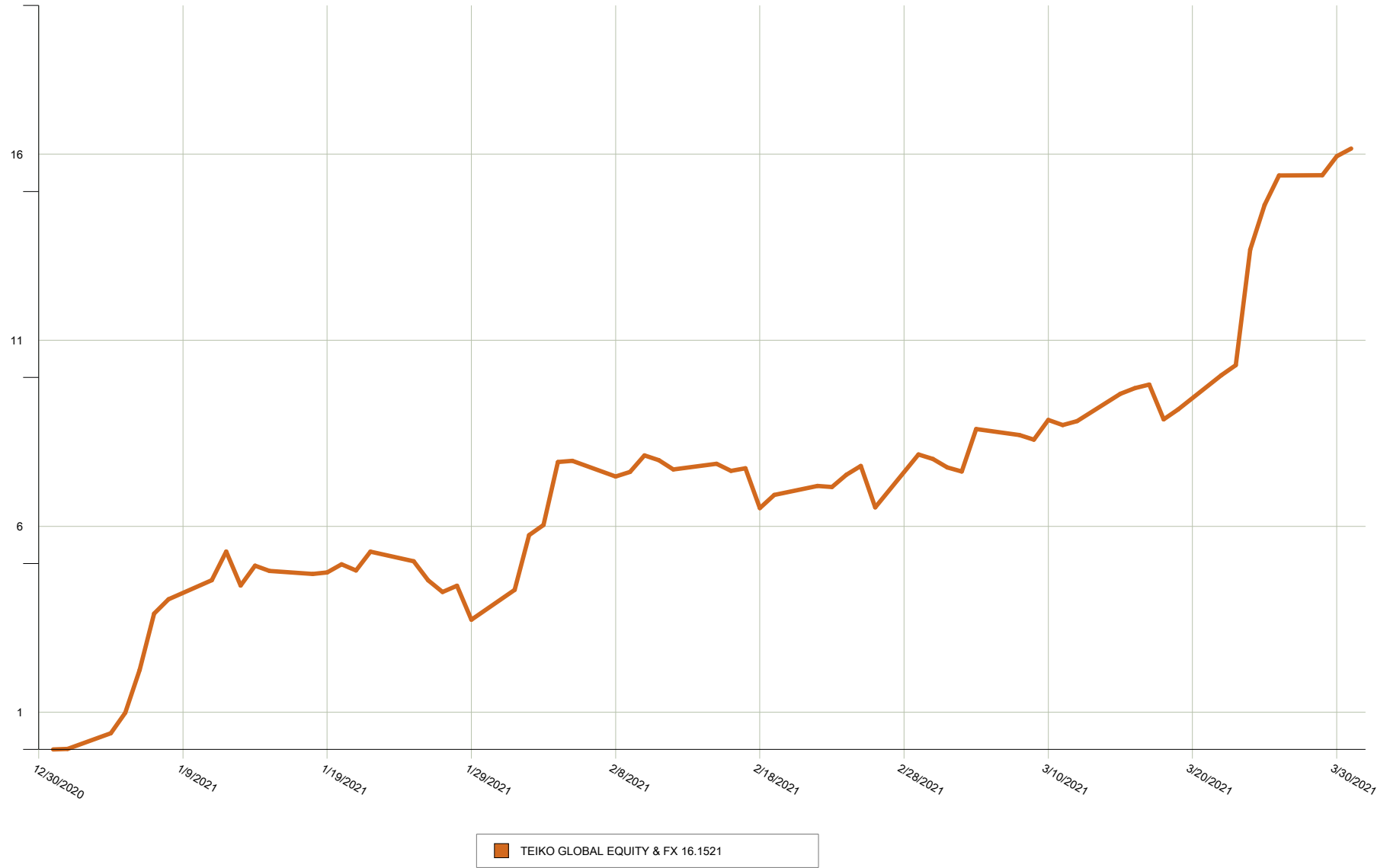
Benchmark: Default (None)

Start Date: 12/31/2020

End Date: 3/31/2021

Currency: EUR

Total Return %



This report may not be modified or altered in any way. The BLOOMBERG PROFESSIONAL service and BLOOMBERG Data are owned and distributed locally by Bloomberg Finance LP ("BFLP") and its subsidiaries in all jurisdictions other than Argentina, Bermuda, China, India, Japan and Korea (the "BFLP Countries"). BFLP is a wholly-owned subsidiary of Bloomberg LP ("BLP"). BLP provides BFLP with all the global marketing and operational support and service for the Services and distributes the Services either directly or through a non-BFLP subsidiary in the BLP Countries. BFLP, BLP and their affiliates do not provide investment advice, and nothing herein shall constitute an offer of financial instruments by BFLP, BLP or their affiliates.

User Name: MANEL NOGUERON

Portfolio: TEIKO GLOBAL EQUITY & FX

Start Date: 12/31/2020

End Date: 3/31/2021

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	16.15	16.15							14.02	0.10	2.03
Communication Services	-52.50	4.60							-54.40	0.00	1.90
ACTIVISION BLIZZARD INC	6.38	0.27							5.00	0.00	1.39
META PLATFORMS INC-CLASS A	2.87	0.10							2.18	0.00	0.69
NETFLIX INC	2.59	0.15							1.77	0.00	0.81
TENCENT MUSIC ENTERTAINM-ADR	-35.44	4.08							-36.04	0.00	0.60
Consumer Discretionary	4.45	0.29							-0.55	0.00	5.00
ALIBABA GROUP HOLDING-SP ADR	-0.05	0.02							-1.39	0.00	1.34
AMAZON.COM INC	0.71	0.00							0.30	0.00	0.41
DOLLAR GENERAL CORP	4.45	0.10							2.32	0.00	2.13
GENERAL MOTORS CO	0.98	0.06							0.79	0.00	0.19
HOME DEPOT INC	7.46	0.32							6.93	0.00	0.53
MERCEDES-BENZ GROUP AG	-1.89	-0.20							-1.89	0.00	0.00
NIKE INC -CL B	0.90	0.08							0.43	0.00	0.47
SKECHERS USA INC-CL A	7.33	0.38							7.42	0.00	-0.10
TAL EDUCATION GROUP- ADR	-16.94	-0.60							-18.25	0.00	1.31
VF CORP	4.19	0.02							4.45	0.00	-0.25
WHIRLPOOL CORP	3.25	0.13							3.15	0.00	0.10
Consumer Staples	2.75	0.03							2.25	0.00	0.50
CARREFOUR SA	2.97	-0.14							2.97	0.00	0.00
PROCTER & GAMBLE CO/THE	3.69	0.17							2.75	0.00	0.94
Energy	14.89	2.22							10.59	0.00	4.30
TECHNIPFMC PLC	14.89	2.22							10.59	0.00	4.30
Financials	16.69	1.47							15.05	0.00	1.65
ASSURANT INC	9.24	0.47							7.26	0.00	1.98
AXA SA	15.88	0.86							15.88	0.00	0.00
GROUPE BRUXELLES LAMBERT NV	0.14	0.00							0.14	0.00	0.00
KKR & CO INC	3.65	0.13							2.20	0.00	1.46
Health Care	26.05	3.14							21.93	0.39	3.73
ABBVIE INC	3.89	0.21							1.98	0.00	1.91
BECTON DICKINSON AND CO	1.96	0.07							-1.48	0.34	3.09
ELEVANCE HEALTH INC	3.29	0.17							3.56	0.00	-0.27
FRESENIUS MEDICAL CARE AG &	-9.08	0.34							-9.08	0.00	0.00
GILEAD SCIENCES INC	16.79	1.38							11.24	1.22	4.33
GRIFOLS SA	-5.22	-0.41							-5.22	0.00	0.00
HORIZON THERAPEUTICS PLC	6.04	1.20							5.84	0.00	0.20
PFIZER INC	1.02	0.05							0.87	0.00	0.15
THERMO FISHER SCIENTIFIC INC	-0.04	-0.01							-0.32	0.00	0.29
UNITEDHEALTH GROUP INC	2.10	0.13							2.79	0.00	-0.69
Industrials	2.45	0.87							0.75	0.00	1.70
ACS ACTIVIDADES CONS Y SERV	0.94	0.07							0.94	0.00	0.00
FEDEX CORP	3.56	0.28							1.70	0.00	1.86
NORTHROP GRUMMAN CORP	-0.32	0.00							-1.94	0.00	1.62
SAFRAN SA	6.40	0.33							6.40	0.00	0.00
UNITED PARCEL SERVICE-CL B	1.63	0.20							-0.23	0.00	1.86
Information Technology	8.39	0.90							6.81	0.00	1.59
APPLE INC	1.64	0.24							1.88	0.00	-0.23
AUTODESK INC	1.98	0.03							0.79	0.00	1.19
FIDELITY NATIONAL INFO SERV	3.46	0.19							3.11	0.00	0.35
PAYPAL HOLDINGS INC	4.33	0.20							3.68	0.00	0.65
STMICROELECTRONICS NV	4.13	0.23							4.13	0.00	0.00
Materials	9.64	0.58							10.70	0.00	-1.06

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Portfolio: TEIKO GLOBAL EQUITY & FX

Start Date: 12/31/2020

End Date: 3/31/2021

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
AIR LIQUIDE SA	4.80	0.25							4.80	0.00	0.00
AXALTA COATING SYSTEMS LTD	4.62	0.33						5.66	0.00	-1.04	
Real Estate	2.22	0.11						2.16	0.00	0.05	
AMERICAN TOWER CORP	2.22	0.11						2.16	0.00	0.05	
Utilities	2.74	0.14						1.93	0.00	0.81	
EXELON CORP	2.74	0.14						1.93	0.00	0.81	
Not Classified	3.37	1.80						3.37	0.00	0.00	
CARTERA DIVISAS	3.39	1.80						3.39	0.00	0.00	
Short Margin of TEIKO GLOBAL EQUITY & FX	0.00	0.00						0.00	0.00	0.00	

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Portfolio: TEIKO GLOBAL EQUITY & FX

Benchmark: Default (None)

Start Date: 12/31/2020

End Date: 3/31/2021

Currency: EUR

Price: PRIMARY

Return Unit: Percentage

Method: MAC

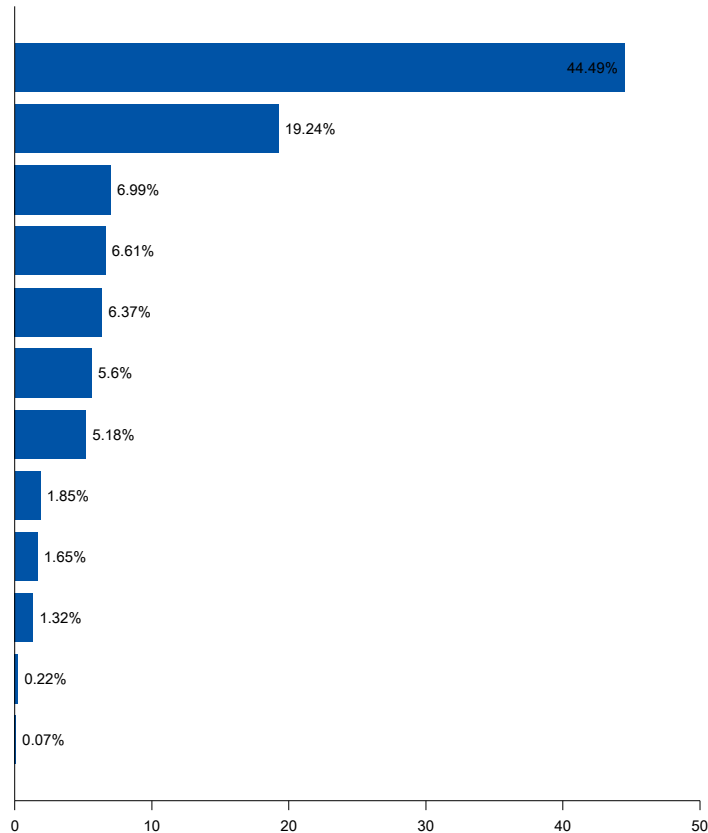
Return Summary

Return Summary	
Portfolio Return	16.15
Active Return	

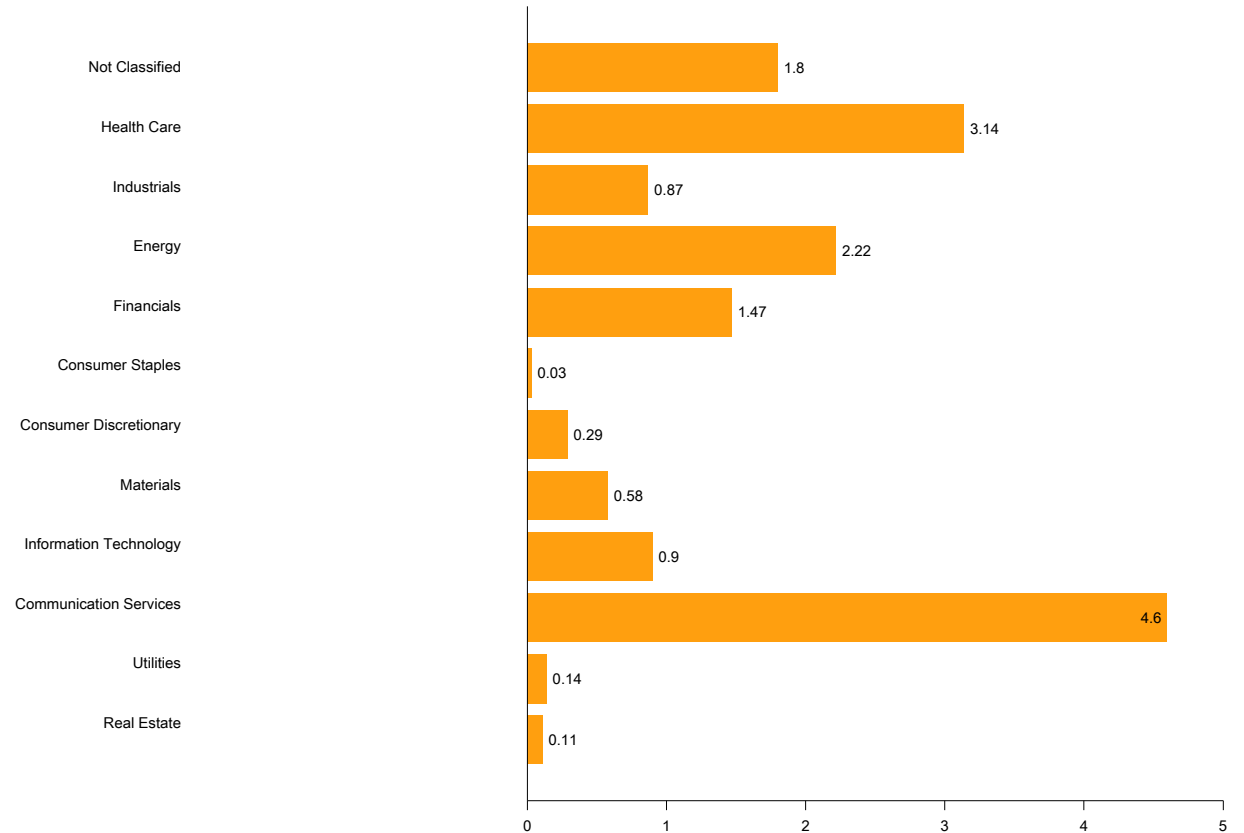
Active Return Attribution Summary

Sum of Allocated Factors	
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Average Weight



Contribution



Contribution

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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 (%)

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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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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Benchmark: Default (None)

Start Date: 12/31/2020

End Date: 3/31/2021

Currency: EUR

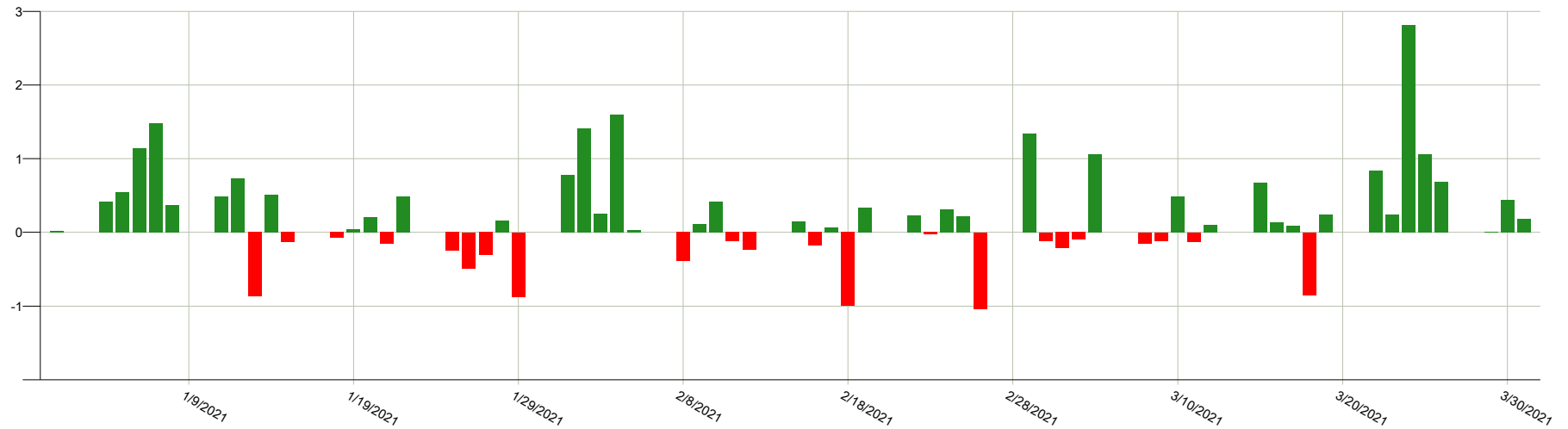
Period Analysis

	Up	Down	Total
Number	42	22	64
Percentage	65.63	34.38	100
Average	0.55	-0.35	0.24
Standard Dev.	0.56	0.34	0.65
Max Sequence	9	3	9
Avg Sequence	2.63	1.47	2.06

Best-Worst

	Performance	Date
Best 1	2.81	03/24/2021
Best 2	1.60	02/04/2021
Best 3	1.48	01/07/2021
Worst 1	-1.03	02/26/2021
Worst 2	-1.00	02/18/2021
Worst 3	-0.88	01/29/2021

Total Returns



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As-of Date: 1/6/2023

Currency: EUR

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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