

Portfolio: TEIKO GLOBAL EQUITY & FX

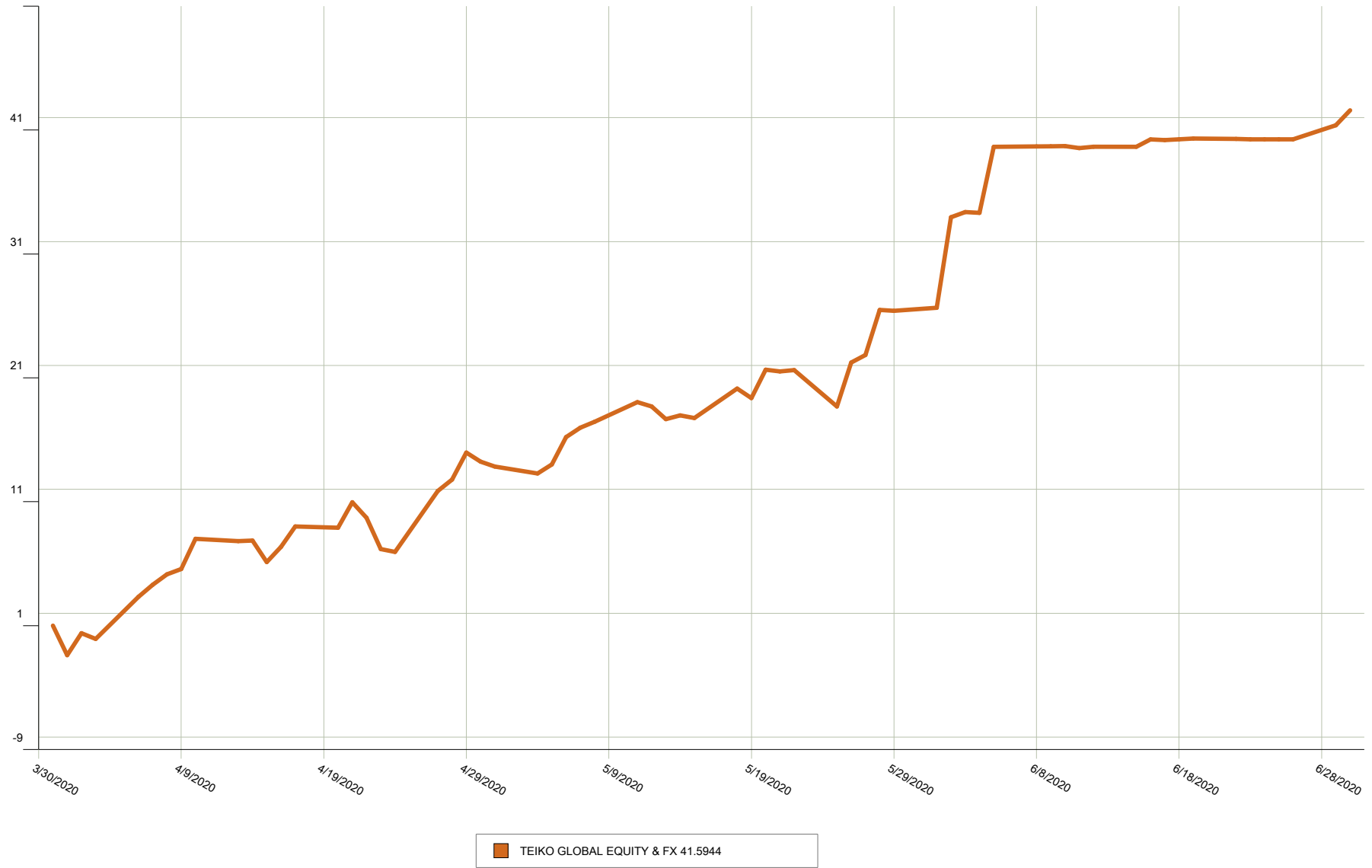
Benchmark: Default (None)

Start Date: 3/31/2020

End Date: 6/30/2020

Currency: EUR

Total Return %



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User Name: MANEL NOGUERON

Portfolio: TEIKO GLOBAL EQUITY & FX

Start Date: 3/31/2020

End Date: 6/30/2020

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 | 41.59 | 41.59 | | | | | | | 41.73 | 0.19 | -0.33 |
| Communication Services | 44.37 | 1.92 | | | | | | | 43.52 | 0.00 | 0.85 |
| ACTIVISION BLIZZARD INC | 3.21 | 0.09 | | | | | | | 2.20 | 0.00 | 1.01 |
| ALPHABET INC-CL A | 16.77 | 0.28 | | | | | | | 15.63 | 0.00 | 1.14 |
| COMCAST CORP-CLASS A | 13.74 | 0.18 | | | | | | | 13.98 | 0.00 | -0.24 |
| IAC/INTERACTIVECORP | 26.11 | 0.31 | | | | | | | 25.20 | 0.00 | 0.90 |
| META PLATFORMS INC-CLASS A | 17.69 | 0.34 | | | | | | | 16.55 | 0.00 | 1.14 |
| NETFLIX INC | 3.77 | 0.02 | | | | | | | 5.45 | 0.00 | -1.68 |
| ORANGE | 6.44 | 0.11 | | | | | | | 6.44 | 0.00 | 0.00 |
| T-MOBILE US INC | 3.65 | 0.04 | | | | | | | 3.37 | 0.00 | 0.28 |
| TELEFONICA SA | 21.60 | 0.38 | | | | | | | 21.60 | 0.00 | 0.00 |
| TENCENT MUSIC ENTERTAINM-ADR | 4.48 | 0.02 | | | | | | | 3.74 | 0.00 | 0.74 |
| WALT DISNEY CO/THE | 13.04 | 0.14 | | | | | | | 11.11 | 0.00 | 1.93 |
| WEIBO CORP-SPON ADR | | 0.00 | | | | | | | 0.00 | 0.00 | 0.00 |
| YANDEX NV-A | 6.59 | 0.02 | | | | | | | 5.57 | 0.00 | 1.03 |
| Consumer Discretionary | 37.55 | 1.52 | | | | | | | 38.31 | 0.56 | -1.32 |
| ALIBABA GROUP HOLDING-SP ADR | 15.44 | 0.12 | | | | | | | 14.84 | 0.00 | 0.59 |
| AMAZON.COM INC | 4.00 | 0.08 | | | | | | | 3.19 | 0.00 | 0.81 |
| APTIV PLC | 8.96 | 0.06 | | | | | | | 8.84 | 0.00 | 0.12 |
| BOOKING HOLDINGS INC | 16.98 | 0.25 | | | | | | | 15.94 | 0.00 | 1.04 |
| KERING | 1.52 | 0.08 | | | | | | | 1.52 | 0.00 | 0.00 |
| LAS VEGAS SANDS CORP | 9.05 | 0.15 | | | | | | | 11.08 | 0.00 | -2.03 |
| MCDONALD'S CORP | 1.02 | 0.09 | | | | | | | 2.64 | 0.00 | -1.62 |
| MELCO RESORTS & ENTERT-ADR | 35.33 | 0.47 | | | | | | | 34.13 | 0.00 | 1.20 |
| PROSUS NV | 2.14 | 0.02 | | | | | | | 2.14 | 0.00 | 0.00 |
| ROSS STORES INC | 1.53 | 0.04 | | | | | | | 1.78 | 0.00 | -0.26 |
| TAL EDUCATION GROUP- ADR | -0.20 | 0.00 | | | | | | | -0.47 | 0.00 | 0.27 |
| TIFFANY & CO | 3.12 | 0.07 | | | | | | | 2.74 | 0.48 | -0.10 |
| TJX COMPANIES INC | 17.55 | 0.11 | | | | | | | 16.39 | 0.00 | 1.17 |
| Consumer Staples | -5.97 | 0.19 | | | | | | | -2.91 | 0.15 | -3.20 |
| CARREFOUR SA | 4.55 | -0.04 | | | | | | | 4.55 | 0.00 | 0.00 |
| COCA-COLA CO/THE | -1.67 | 0.05 | | | | | | | -0.39 | 0.00 | -1.28 |
| COSTCO WHOLESALE CORP | 1.07 | 0.07 | | | | | | | 2.70 | 0.00 | -1.63 |
| HERSHEY CO/THE | 2.24 | 0.01 | | | | | | | 4.06 | 0.60 | -2.41 |
| MONDELEZ INTERNATIONAL INC-A | -1.29 | -0.01 | | | | | | | 2.78 | 0.00 | -4.07 |
| PEPSICO INC | 2.33 | 0.09 | | | | | | | 2.58 | 0.00 | -0.26 |
| PHILIP MORRIS INTERNATIONAL | 0.15 | 0.00 | | | | | | | 2.72 | 0.00 | -2.57 |
| WALMART INC | -3.57 | 0.01 | | | | | | | -0.89 | 0.00 | -2.68 |
| Energy | 33.29 | 3.58 | | | | | | | 33.97 | 0.76 | -1.44 |
| BAKER HUGHES CO | 48.42 | 1.42 | | | | | | | 48.70 | 0.00 | -0.28 |
| CONOCOPHILLIPS | 49.19 | 0.96 | | | | | | | 46.27 | 1.21 | 1.71 |
| ENTERPRISE PRODUCTS PARTNERS | 26.15 | 0.37 | | | | | | | 25.75 | 0.00 | 0.40 |
| EOG RESOURCES INC | 46.24 | 0.57 | | | | | | | 45.67 | 0.00 | 0.57 |
| MARATHON PETROLEUM CORP | -0.40 | 0.00 | | | | | | | -0.73 | 0.00 | 0.32 |
| REPSOL SA | 6.53 | 0.29 | | | | | | | 6.53 | 0.00 | 0.00 |
| TECHNIPFMC PLC | -3.08 | -0.09 | | | | | | | -2.84 | 0.00 | -0.24 |
| TOTALENERGIES SE | 1.05 | 0.01 | | | | | | | -0.89 | 1.94 | 0.00 |
| VALERO ENERGY CORP | 6.69 | 0.05 | | | | | | | 5.91 | 0.00 | 0.78 |
| Financials | 39.67 | 2.25 | | | | | | | 38.75 | 0.59 | 0.34 |
| AMERICAN EXPRESS CO | 0.87 | 0.04 | | | | | | | 0.72 | 0.00 | 0.15 |
| AXA SA | 21.20 | 0.52 | | | | | | | 21.20 | 0.00 | 0.00 |
| BERKSHIRE HATHAWAY INC-CL A | 2.91 | 0.04 | | | | | | | 3.97 | 0.00 | -1.06 |

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Start Date: 3/31/2020

End Date: 6/30/2020

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 |
|------------------------------|------------------|----------------------------|-----------------------|----------------------|---------------------|------------------------|-----|---------|--------|---------|----------|
| BLACKROCK INC | 7.90 | 0.09 | | | | | | | 7.07 | 0.00 | 0.83 |
| CAPITAL ONE FINANCIAL CORP | 3.20 | 0.04 | | | | | | | 4.23 | 0.00 | -1.03 |
| CHUBB LTD | 6.59 | 0.05 | | | | | | | 6.09 | 0.00 | 0.50 |
| CITIGROUP INC | 5.91 | 0.12 | | | | | | | 7.18 | 0.00 | -1.27 |
| CITIZENS FINANCIAL GROUP | 22.08 | 0.49 | | | | | | | 18.96 | 1.91 | 1.21 |
| FANNIE MAE | 7.53 | 0.13 | | | | | | | 6.22 | 0.00 | 1.31 |
| HAL TRUST | 14.18 | 0.18 | | | | | | | 14.18 | 0.00 | 0.00 |
| JPMORGAN CHASE & CO | 0.46 | 0.00 | | | | | | | 1.22 | 0.00 | -0.76 |
| NORTHERN TRUST CORP | 7.52 | 0.05 | | | | | | | 8.62 | 0.00 | -1.10 |
| SCHWAB (CHARLES) CORP | 1.04 | 0.01 | | | | | | | 0.98 | 0.00 | 0.05 |
| UNICREDIT SPA | 12.42 | 0.49 | | | | | | | 12.42 | 0.00 | 0.00 |
| Health Care | 18.40 | 1.46 | | | | | | | 21.74 | 0.03 | -3.38 |
| ABBOTT LABORATORIES | 0.16 | 0.00 | | | | | | | 0.02 | 0.00 | 0.14 |
| ALEXION PHARMACEUTICALS INC | 8.24 | 0.07 | | | | | | | 7.41 | 0.00 | 0.82 |
| BAXTER INTERNATIONAL INC | 4.17 | 0.09 | | | | | | | 6.14 | 0.00 | -1.97 |
| BECTON DICKINSON AND CO | 1.61 | 0.01 | | | | | | | 2.25 | 0.00 | -0.64 |
| BRISTOL-MYERS SQUIBB CO | 1.46 | 0.01 | | | | | | | 2.31 | 0.00 | -0.85 |
| CENTENE CORP | 0.71 | 0.00 | | | | | | | 2.34 | 0.00 | -1.64 |
| CIGNA CORP | 11.35 | 0.13 | | | | | | | 12.57 | 0.00 | -1.22 |
| ELEVANCE HEALTH INC | 13.98 | 0.31 | | | | | | | 14.17 | 0.00 | -0.19 |
| ELI LILLY & CO | 0.89 | 0.01 | | | | | | | 1.53 | 0.00 | -0.63 |
| GILEAD SCIENCES INC | 1.33 | 0.01 | | | | | | | 1.93 | 0.00 | -0.60 |
| HUMANA INC | 4.33 | 0.12 | | | | | | | 4.59 | 0.17 | -0.43 |
| JOHNSON & JOHNSON | 0.88 | 0.01 | | | | | | | 3.01 | 0.00 | -2.13 |
| MEDTRONIC PLC | 7.54 | 0.12 | | | | | | | 7.26 | 0.00 | 0.28 |
| MERCK & CO. INC. | 5.78 | 0.16 | | | | | | | 7.97 | 0.00 | -2.19 |
| MOLINA HEALTHCARE INC | 4.33 | 0.02 | | | | | | | 5.11 | 0.00 | -0.78 |
| SORRENTO THERAPEUTICS INC | 38.06 | 0.37 | | | | | | | 36.97 | 0.00 | 1.08 |
| STRYKER CORP | 4.44 | 0.04 | | | | | | | 5.52 | 0.00 | -1.08 |
| VERTEX PHARMACEUTICALS INC | 2.58 | 0.01 | | | | | | | 2.24 | 0.00 | 0.34 |
| Industrials | 33.40 | 1.55 | | | | | | | 37.66 | 0.23 | -4.49 |
| 3M CO | 11.53 | 0.08 | | | | | | | 13.82 | 1.04 | -3.33 |
| AMETEK INC | 2.85 | 0.09 | | | | | | | 3.86 | 0.00 | -1.02 |
| DEUTSCHE POST AG-REG | 4.54 | 0.07 | | | | | | | 4.54 | 0.00 | 0.00 |
| EFFAGE | 22.08 | 0.39 | | | | | | | 22.08 | 0.00 | 0.00 |
| EXPEDITORS INTL WASH INC | 1.32 | 0.01 | | | | | | | 1.29 | 0.00 | 0.03 |
| GENERAL DYNAMICS CORP | 7.67 | 0.05 | | | | | | | 6.86 | 0.00 | 0.81 |
| GENERAL ELECTRIC CO | -2.02 | 0.11 | | | | | | | -1.73 | 0.00 | -0.29 |
| HONEYWELL INTERNATIONAL INC | 15.25 | 0.28 | | | | | | | 14.43 | 0.00 | 0.82 |
| JACOBS ENGINEERING GROUP INC | 8.49 | 0.12 | | | | | | | 8.70 | 0.00 | -0.21 |
| RYANAIR HOLDINGS PLC | 3.98 | 0.03 | | | | | | | 3.98 | 0.00 | 0.00 |
| SIEMENS AG-REG | 17.94 | 0.29 | | | | | | | 17.94 | 0.00 | 0.00 |
| THALES SA | 6.13 | 0.04 | | | | | | | 6.13 | 0.00 | 0.00 |
| Information Technology | 54.62 | 1.81 | | | | | | | 61.12 | 0.25 | -6.75 |
| APPLIED MATERIALS INC | 33.10 | 0.30 | | | | | | | 31.41 | 0.45 | 1.23 |
| AUTOMATIC DATA PROCESSING | 2.76 | 0.02 | | | | | | | 5.49 | 0.00 | -2.74 |
| CAPGEMINI SE | 10.39 | 0.21 | | | | | | | 10.39 | 0.00 | 0.00 |
| FIDELITY NATIONAL INFO SERV | 4.60 | 0.05 | | | | | | | 4.32 | 0.00 | 0.28 |
| GLOBAL PAYMENTS INC | 14.33 | 0.12 | | | | | | | 13.07 | 0.00 | 1.26 |
| GODADDY INC - CLASS A | 2.39 | 0.05 | | | | | | | 1.59 | 0.00 | 0.80 |
| INTEL CORP | 2.72 | 0.06 | | | | | | | 3.74 | 0.00 | -1.01 |
| INTUIT INC | 1.42 | 0.01 | | | | | | | 2.14 | 0.00 | -0.72 |
| KEYSIGHT TECHNOLOGIES IN | 6.10 | 0.04 | | | | | | | 6.04 | 0.00 | 0.06 |
| MASTERCARD INC - A | 12.98 | 0.14 | | | | | | | 12.72 | 0.00 | 0.26 |
| MICRON TECHNOLOGY INC | 30.05 | 0.30 | | | | | | | 32.43 | 0.00 | -2.37 |

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Portfolio: TEIKO GLOBAL EQUITY & FX

Start Date: 3/31/2020

End Date: 6/30/2020

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 |
|-----------------------------|------------------|----------------------------|-----------------------|----------------------|---------------------|------------------------|-----|---------|--------|---------|----------|
| MICROSOFT CORP | 4.50 | 0.08 | | | | | | | 3.68 | 0.00 | 0.82 |
| MOTOROLA SOLUTIONS INC | 6.92 | 0.07 | | | | | | | 9.03 | 0.00 | -2.11 |
| NXP SEMICONDUCTORS NV | 1.75 | 0.01 | | | | | | | 3.93 | 0.00 | -2.18 |
| SAP SE | 10.79 | 0.06 | | | | | | | 10.79 | 0.00 | 0.00 |
| SEAGATE TECHNOLOGY HOLDINGS | -4.78 | 0.06 | | | | | | | -3.22 | 0.00 | -1.56 |
| VISA INC-CLASS A SHARES | 13.30 | 0.12 | | | | | | | 13.25 | 0.00 | 0.05 |
| WIRECARD AG | 5.21 | 0.10 | | | | | | | 5.21 | 0.00 | 0.00 |
| Materials | 32.99 | 1.43 | | | | | | | 34.73 | 1.29 | -3.03 |
| AKZO NOBEL N.V. | -0.44 | -0.02 | | | | | | | 0.00 | 0.00 | -0.44 |
| AKZO NOBEL N.V. | 27.61 | 0.27 | | | | | | | 25.17 | 2.44 | 0.00 |
| BASF SE | 14.14 | 0.37 | | | | | | | 14.14 | 0.00 | 0.00 |
| DUPONT DE NEMOURS INC | 47.86 | 0.55 | | | | | | | 47.09 | 0.00 | 0.77 |
| LINDE PLC | 5.15 | 0.05 | | | | | | | 5.02 | 0.00 | 0.13 |
| NEWMONT CORP | 2.03 | 0.13 | | | | | | | 4.35 | 0.44 | -2.76 |
| NUTRIEN LTD | 1.88 | 0.02 | | | | | | | 1.82 | 0.00 | 0.06 |
| PPG INDUSTRIES INC | 6.92 | 0.06 | | | | | | | 5.82 | 0.58 | 0.52 |
| Utilities | 6.04 | 0.11 | | | | | | | 9.24 | 0.00 | -3.20 |
| AES CORP | 1.44 | 0.06 | | | | | | | 2.75 | 0.00 | -1.31 |
| EDISON INTERNATIONAL | 2.37 | 0.02 | | | | | | | 3.83 | 0.00 | -1.46 |
| EXELON CORP | 1.75 | 0.02 | | | | | | | 1.71 | 0.00 | 0.04 |
| SEMPRA ENERGY | 2.44 | 0.01 | | | | | | | 4.30 | 0.00 | -1.87 |
| Not Classified | 32.81 | 25.76 | | | | | | | 32.81 | 0.00 | 0.00 |
| CARTERA DIVISAS | 71.54 | 25.76 | | | | | | | 71.54 | 0.00 | 0.00 |
| EURO | 0.00 | 0.00 | | | | | | | 0.00 | 0.00 | 0.00 |
| TEIKO CURRENCY | 0.00 | 0.00 | | | | | | | 0.00 | 0.00 | 0.00 |

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Benchmark: Default (None)

Start Date: 3/31/2020

End Date: 6/30/2020

Currency: EUR

Price: PRIMARY

Return Unit: Percentage

Method: MAC

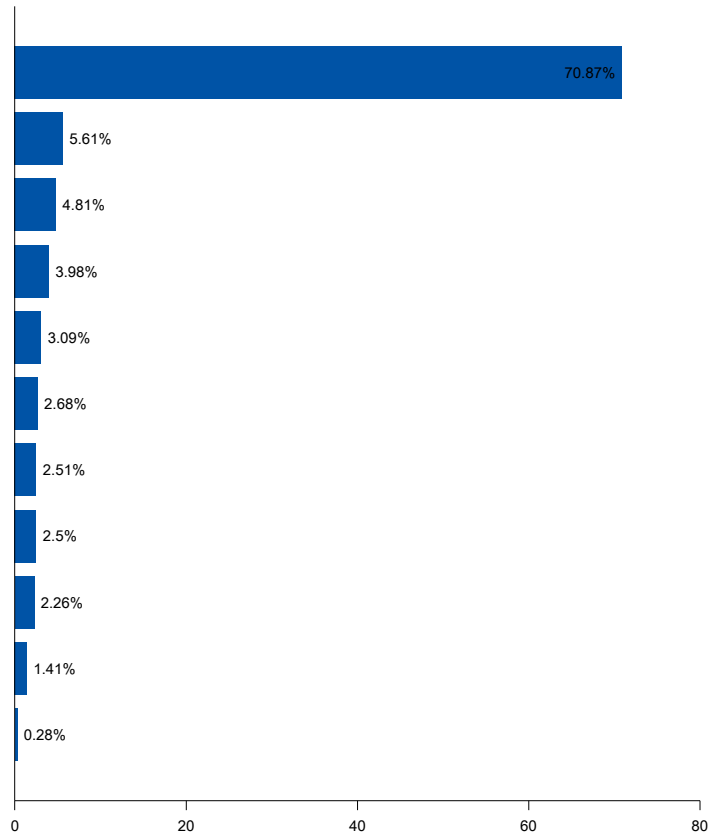
Return Summary

| | |
|------------------|-------|
| Return Summary | |
| Portfolio Return | 41.59 |
| Active Return | |

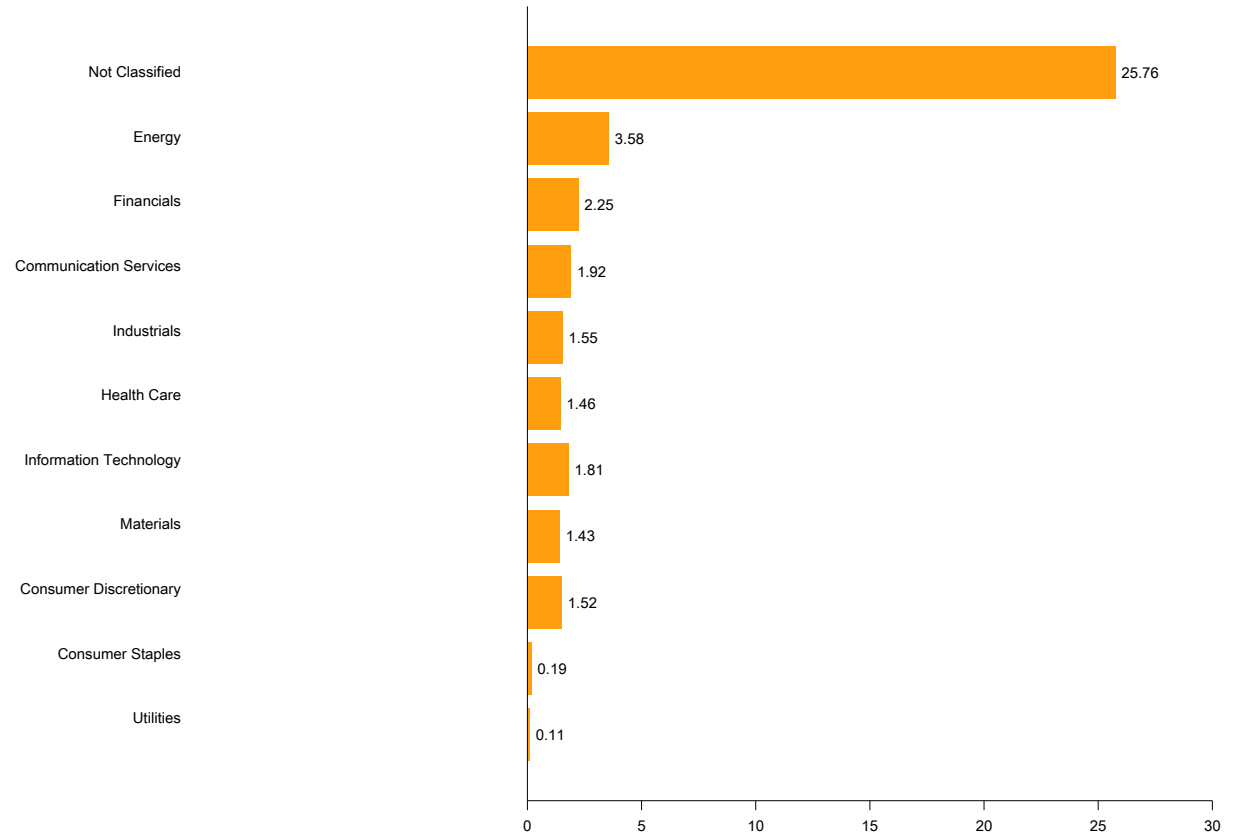
Active Return Attribution Summary

| | |
|--------------------------|--|
| Sum of Allocated Factors | |
|--------------------------|--|

Average Weight



Contribution



Contribution

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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)

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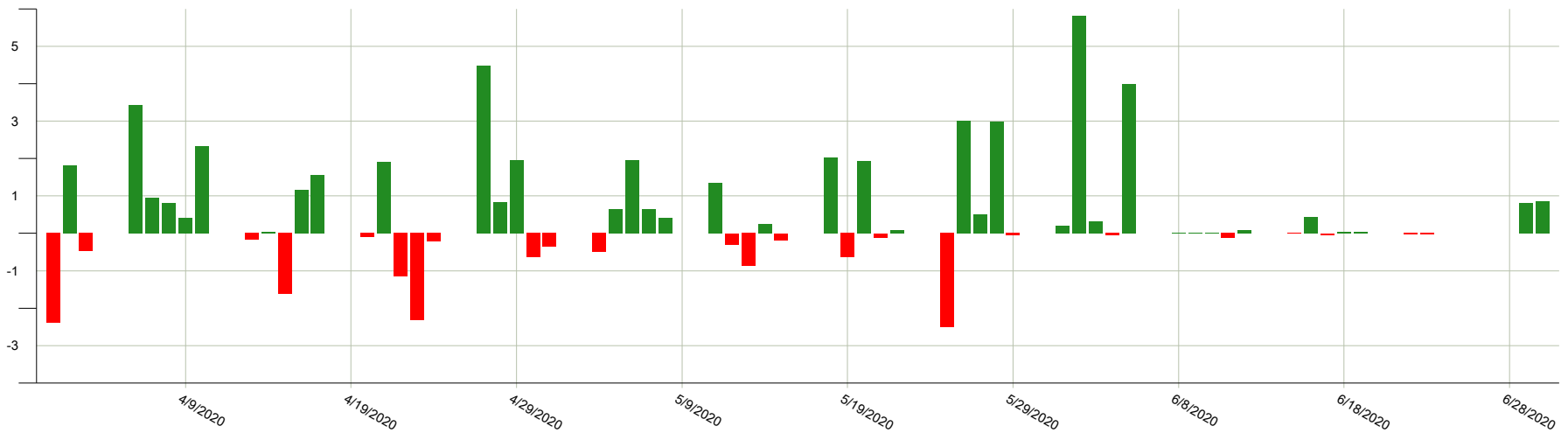
Period Analysis

| | Up | Down | Total |
|---------------|-------|-------|-------|
| Number | 41 | 24 | 65 |
| Percentage | 63.08 | 36.92 | 100 |
| Average | 1.22 | -0.62 | 0.54 |
| Standard Dev. | 1.39 | 0.79 | 1.50 |
| Max Sequence | 5 | 3 | 5 |
| Avg Sequence | 2.28 | 1.33 | 1.81 |

Best-Worst

| | Performance | Date |
|---------|-------------|------------|
| Best 1 | 5.81 | 06/02/2020 |
| Best 2 | 4.49 | 04/27/2020 |
| Best 3 | 4.00 | 06/05/2020 |
| Worst 1 | -2.50 | 05/25/2020 |
| Worst 2 | -2.39 | 04/01/2020 |
| Worst 3 | -2.32 | 04/23/2020 |

Total Returns



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User Name: MANEL NOGUERON

Portfolio: TEIKO GLOBAL EQUITY & FX

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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