

Portfolio: TEIKO GLOBAL EQUITY & FX

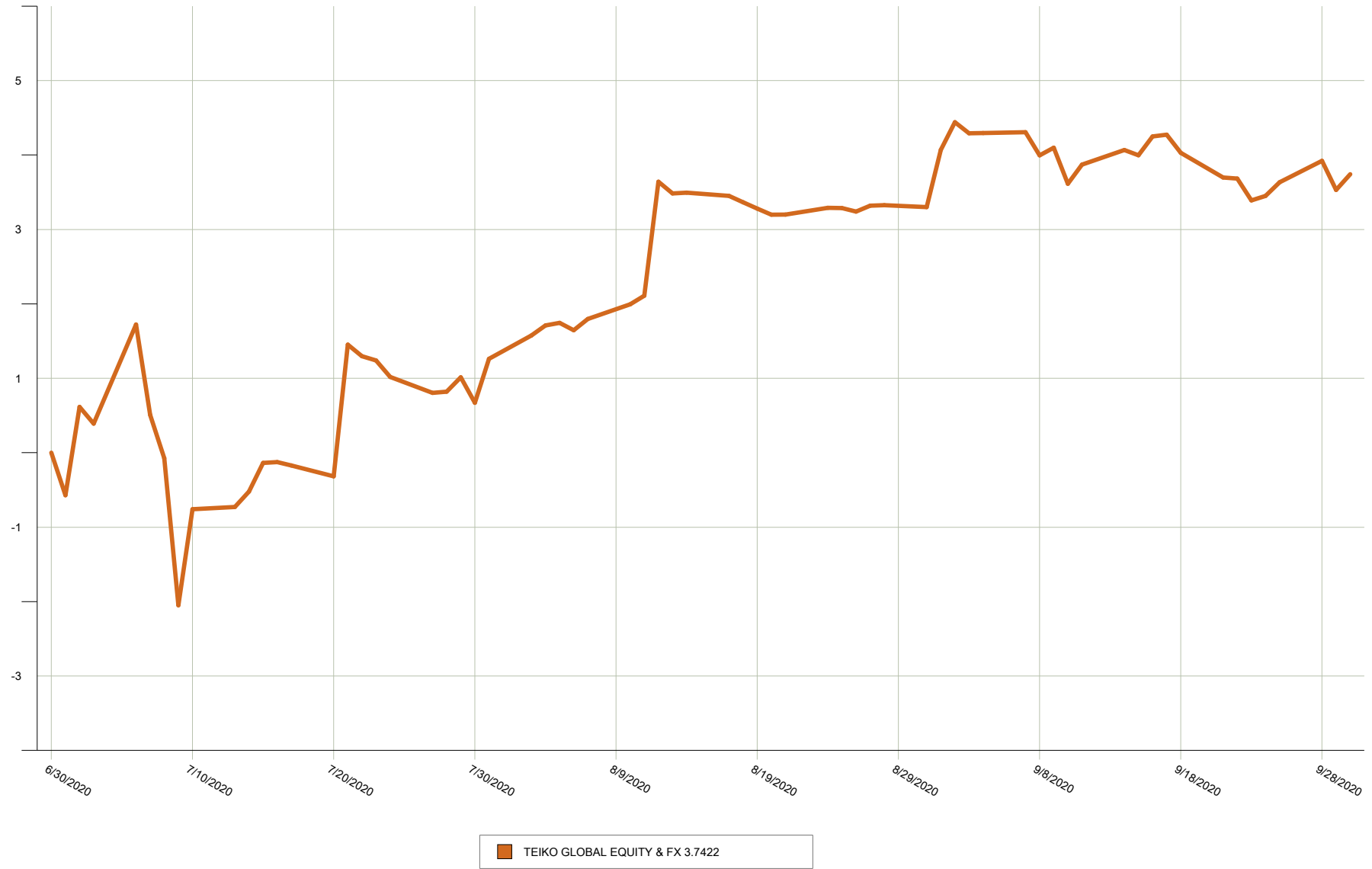
Benchmark: Default (None)

Start Date: 6/30/2020

End Date: 9/30/2020

Currency: EUR

Total Return %



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User Name: MANEL NOGUERON

Portfolio: TEIKO GLOBAL EQUITY &amp; FX

Start Date: 6/30/2020

End Date: 9/30/2020

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	3.74	3.74							4.65	0.27	-1.17
Communication Services	16.97	0.84							18.83	0.00	-1.86
AT&T INC	1.02	0.01							1.90	0.00	-0.87
DISH NETWORK CORP-A	1.46	0.02							2.71	0.00	-1.25
INTERPUBLIC GROUP OF COS INC	3.29	0.03							3.18	0.00	0.11
LIBERTY MEDIA COR-SIRIUSXM A	-8.13	-0.07							-9.03	0.00	0.90
LIBERTY MEDIA CORP-LIBERTY-C	0.82	0.01							1.53	0.00	-0.71
META PLATFORMS INC-CLASS A	1.26	0.01							1.98	0.00	-0.72
ORANGE	1.69	0.05							1.69	0.00	0.00
SIRIUS XM HOLDINGS INC	-4.09	-0.04							-4.63	0.00	0.54
VIVENDI SE	1.21	0.02							1.21	0.00	0.00
WEIBO CORP-SPON ADR	16.68	0.80							17.28	0.00	-0.60
Consumer Discretionary	12.65	0.33							16.33	0.00	-3.68
GENERAL MOTORS CO	1.92	0.00							2.12	0.00	-0.20
KERING	14.61	0.26							14.61	0.00	0.00
MCDONALD'S CORP	2.24	0.01							3.94	0.00	-1.71
RALPH LAUREN CORP	5.84	0.03							6.66	0.00	-0.82
ROSS STORES INC	4.39	0.03							9.79	0.00	-5.40
TARGET CORP	1.86	0.02							3.04	0.00	-1.18
TIFFANY & CO	-2.25	-0.05							2.47	0.00	-4.73
TJX COMPANIES INC	6.69	0.04							11.52	0.00	-4.83
Consumer Staples	7.76	0.18							8.56	0.00	-0.80
ARCHER-DANIELS-MIDLAND CO	0.53	0.00							0.96	0.00	-0.44
CARREFOUR SA	1.96	-0.05							1.96	0.00	0.00
COCA-COLA CO/THE	1.86	0.01							4.14	0.00	-2.28
COSTCO WHOLESALE CORP	0.83	0.02							0.83	0.00	-0.01
GENERAL MILLS INC	3.57	0.03							2.83	0.00	0.74
HEINEKEN NV	3.11	0.03							3.11	0.00	0.00
MONDELEZ INTERNATIONAL INC-A	-0.70	-0.01							-0.53	0.00	-0.17
PEPSICO INC	0.76	0.03							2.00	0.00	-1.24
PERNOD RICARD SA	-1.23	-0.01							-1.23	0.00	0.00
PHILIP MORRIS INTERNATIONAL	1.40	0.02							1.65	0.00	-0.25
SYSCO CORP	-0.11	0.00							0.59	0.00	-0.71
WALMART INC	2.97	0.11							3.86	0.00	-0.88
Energy	-18.72	-1.20							-16.38	0.81	-3.16
CONOCOPHILLIPS	-24.39	-0.65							-21.44	0.89	-3.84
EOG RESOURCES INC	-27.55	-0.42							-24.86	0.67	-3.37
PHILLIPS 66	4.42	0.04							4.54	0.00	-0.12
TECHNIPFMC PLC	2.03	-0.02							7.19	0.00	-5.16
TOTALENERGIES SE	-12.03	-0.14							-14.18	2.15	0.00
Financials	-8.18	-0.13							-7.32	1.75	-2.62
AMERICAN EXPRESS CO	1.04	-0.06							2.28	0.46	-1.70
AXA SA	-11.89	-0.05							-15.46	3.57	0.00
BANK OF AMERICA CORP	-4.89	-0.06							-5.57	0.00	0.68
BLACKSTONE INC	-1.58	-0.01							-0.87	0.00	-0.71
CAPITAL ONE FINANCIAL CORP	3.72	-0.03							8.73	0.16	-5.17
CITIGROUP INC	-0.27	0.05							3.41	1.01	-4.68
REGIONS FINANCIAL CORP	-0.54	0.00							0.17	0.00	-0.70
SCHWAB (CHARLES) CORP	3.25	0.04							2.97	0.54	-0.26
Health Care	-2.60	-0.27							1.42	0.57	-4.59
ABBVIE INC	-0.36	0.00							0.35	0.00	-0.71
AMGEN INC	2.16	0.02							2.87	0.00	-0.72

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Portfolio: TEIKO GLOBAL EQUITY &amp; FX

Start Date: 6/30/2020

End Date: 9/30/2020

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
BAXTER INTERNATIONAL INC	1.28	0.04							1.29	0.00	-0.01
BECTON DICKINSON AND CO	3.98	0.03							2.92	0.00	1.06
CIGNA CORP	-13.56	-0.14							-9.52	0.00	-4.04
ELEVANCE HEALTH INC	2.09	-0.07							6.92	0.00	-4.82
ELI LILLY & CO	2.04	0.02							0.62	0.00	1.43
GALAPAGOS NV	7.04	0.07							7.04	0.00	0.00
GILEAD SCIENCES INC	-12.21	-0.15							-13.58	0.96	0.41
HUMANA INC	2.36	-0.05							6.62	0.16	-4.42
KONINKLIJKE PHILIPS NV	3.63	0.04							3.63	0.00	0.00
MEDTRONIC PLC	-1.94	-0.05							2.28	0.56	-4.78
MERCK & CO. INC.	2.11	-0.03							6.60	0.00	-4.49
Industrials	1.07	-0.36							5.90	0.06	-4.88
ALSTOM	-1.74	-0.01							-1.74	0.00	0.00
AMETEK INC	1.64	-0.05							6.13	0.00	-4.49
GENERAL DYNAMICS CORP	-2.45	-0.10							-0.75	0.00	-1.70
GENERAL ELECTRIC CO	7.87	0.08							7.26	0.00	0.61
HONEYWELL INTERNATIONAL INC	-1.40	-0.07							4.23	0.00	-5.63
JACOBS ENGINEERING GROUP INC	2.32	-0.20							6.57	0.23	-4.47
LOCKHEED MARTIN CORP	3.28	0.02							4.09	0.00	-0.81
NORTHROP GRUMMAN CORP	-6.39	-0.05							-7.07	0.00	0.68
VINCI SA	-0.06	0.00							-0.06	0.00	0.00
Information Technology	-6.71	-0.17							-2.72	0.20	-4.19
APPLIED MATERIALS INC	7.87	0.07							6.67	0.00	1.21
INTEL CORP	-16.57	-0.05							-13.24	0.62	-3.95
MICRON TECHNOLOGY INC	3.10	0.10							4.91	0.00	-1.81
MICROSOFT CORP	6.46	0.06							6.10	0.00	0.36
MOTOROLA SOLUTIONS INC	-0.36	-0.26							2.90	0.00	-3.25
ROPER TECHNOLOGIES INC	-1.14	-0.01							-2.19	0.00	1.05
SEAGATE TECHNOLOGY HOLDINGS	-2.55	-0.09							1.77	0.00	-4.32
Materials	4.48	0.11							3.42	0.00	1.06
AKZO NOBEL N.V.	2.63	0.11							2.63	0.00	0.00
NEWMONT CORP	-1.27	-0.04							-1.26	0.00	-0.01
NUTRIEN LTD	3.41	0.03							2.35	0.00	1.06
Utilities	-1.49	-0.02							-1.81	0.00	0.32
EDF	1.63	0.01							1.63	0.00	0.00
EXELON CORP	-0.55	0.00							-1.39	0.00	0.84
VEOLIA ENVIRONNEMENT	-3.05	-0.03							-3.05	0.00	0.00
Not Classified	5.34	4.44							5.34	0.00	0.00
CARTERA DIVISAS	5.34	4.44							5.34	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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Portfolio: TEIKO GLOBAL EQUITY & FX

Benchmark: Default (None)

Start Date: 6/30/2020

End Date: 9/30/2020

Currency: EUR

Price: PRIMARY

Return Unit: Percentage

Method: MAC

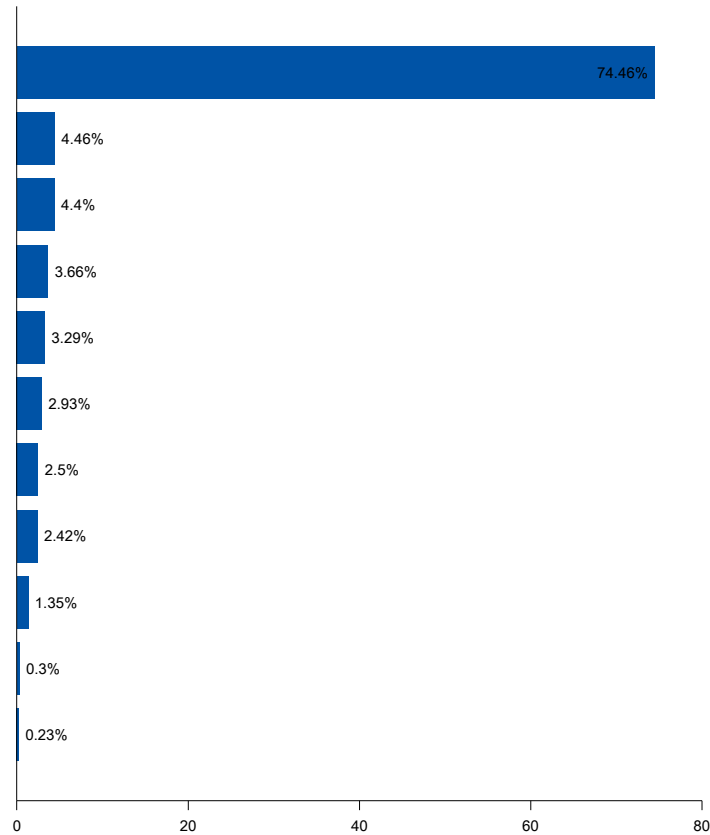
Return Summary

Return Summary	
Portfolio Return	3.74
Active Return	

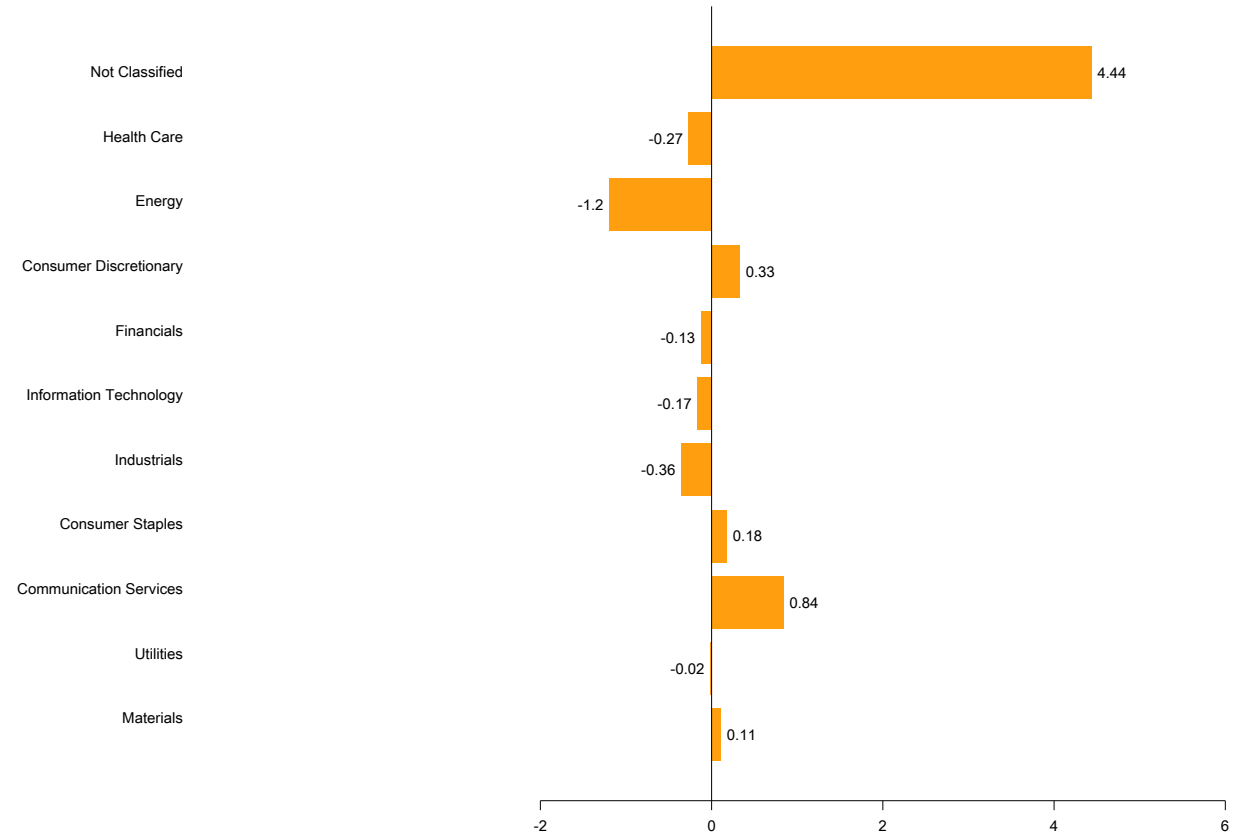
Active Return Attribution Summary

Sum of Allocated Factors	
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Average Weight



Contribution



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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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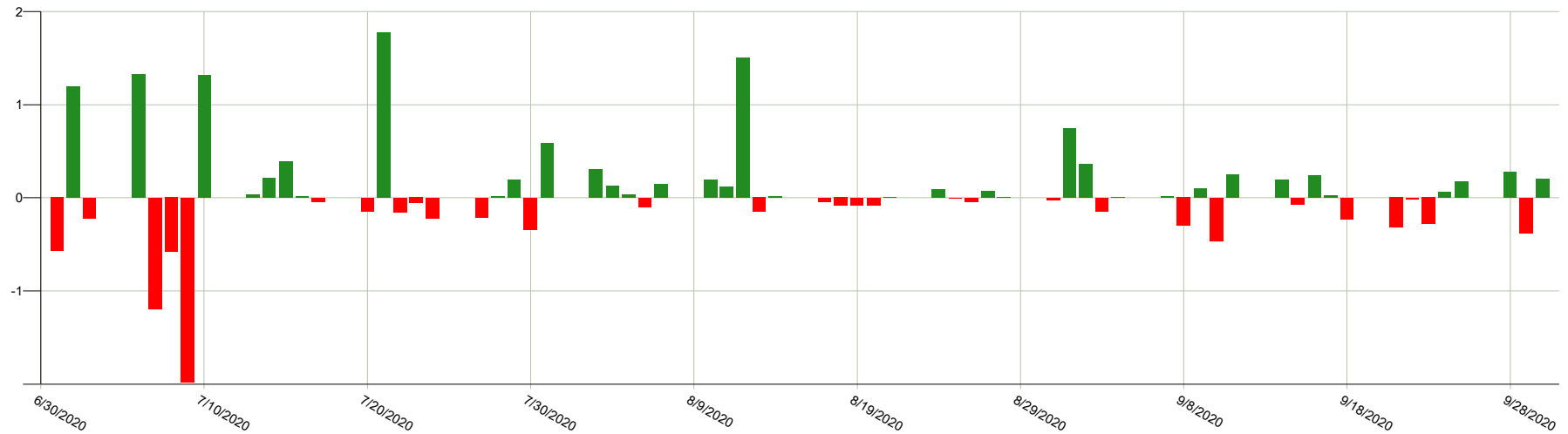
Period Analysis

	Up	Down	Total
Number	36	30	66
Percentage	54.55	45.45	100
Average	0.34	-0.28	0.06
Standard Dev.	0.48	0.40	0.54
Max Sequence	5	4	5
Avg Sequence	2.12	1.76	1.94

Best-Worst

	Performance	Date
Best 1	1.78	07/21/2020
Best 2	1.50	08/12/2020
Best 3	1.33	07/06/2020
Worst 1	-1.98	07/09/2020
Worst 2	-1.19	07/07/2020
Worst 3	-0.58	07/08/2020

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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