

Portfolio: TEIKO GLOBAL EQUITY & FX

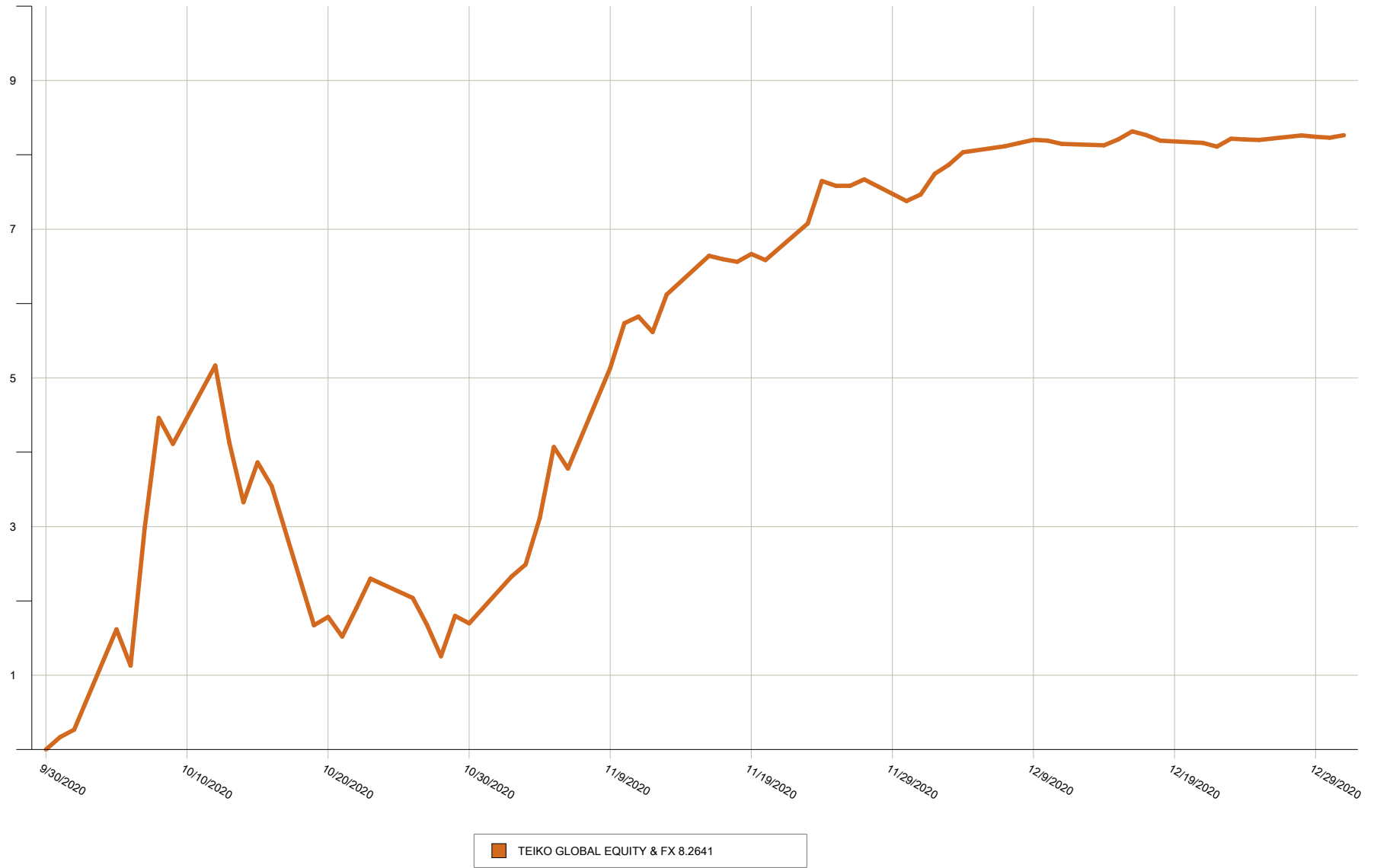
Benchmark: Default (None)

Start Date: 9/30/2020

End Date: 12/31/2020

Currency: EUR

Total Return %



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User Name: MANEL NOGUERON

Portfolio: TEIKO GLOBAL EQUITY &amp; FX

Start Date: 9/30/2020

End Date: 12/31/2020

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	8.26	8.26							8.70	0.33	-0.77
Communication Services	15.38	0.82							18.42	0.14	-3.19
ACTIVISION BLIZZARD INC	2.54	0.03							3.60	0.00	-1.06
ELECTRONIC ARTS INC	0.45	0.01							3.10	0.13	-2.79
LIBERTY MEDIA COR-SIRIUSXM A	18.38	0.21							19.31	0.00	-0.93
LIBERTY MEDIA CORP-LIBERTY-C	2.36	0.08							2.43	0.00	-0.07
META PLATFORMS INC-CLASS A	1.74	0.07							1.81	0.00	-0.07
NETFLIX INC	5.50	0.06							5.07	0.00	0.43
SIRIUS XM HOLDINGS INC	8.18	0.34							8.48	0.00	-0.29
WALT DISNEY CO/THE	2.38	0.02							1.40	0.00	0.98
Consumer Discretionary	10.97	0.53							14.69	0.20	-3.91
ADIDAS AG	3.72	0.04							3.72	0.00	0.00
AMAZON.COM INC	15.21	0.41							20.00	0.00	-4.79
DR HORTON INC	-2.37	0.10							-2.19	0.00	-0.18
HOME DEPOT INC	-4.38	-0.04							-1.59	0.54	-3.32
LENNAR CORP-A	6.93	0.06							5.98	0.00	0.94
LOWE'S COS INC	0.70	-0.04							0.88	0.00	-0.18
NIKE INC -CL B	0.33	0.01							0.80	0.00	-0.47
TESLA INC	0.10	0.00							-0.27	0.00	0.38
Consumer Staples	9.01	0.30							9.24	0.38	-0.60
GENERAL MILLS INC	1.37	0.05							1.44	0.00	-0.07
HEINEKEN NV	0.77	0.01							0.77	0.00	0.00
MONDELEZ INTERNATIONAL INC-A	1.19	0.01							1.27	0.00	-0.08
PERNOD RICARD SA	7.27	0.07							7.27	0.00	0.00
SYSCO CORP	4.13	0.16							3.94	0.73	-0.54
Energy	29.08	1.61							32.83	0.84	-4.59
CONOCOPHILLIPS	22.54	0.43							25.09	1.37	-3.93
EOG RESOURCES INC	51.04	0.34							51.25	1.21	-1.43
TECHNIPFMC PLC	42.80	0.76							47.95	0.00	-5.15
TOTALENERGIES SE	30.70	0.08							30.70	0.00	0.00
Financials	27.05	0.11							27.42	0.00	-0.37
AXA SA	23.68	0.00							23.68	0.00	0.00
BANK OF AMERICA CORP	14.29	-0.01							15.17	0.00	-0.88
BLACKSTONE INC	2.44	0.09							2.51	0.00	-0.07
CME GROUP INC	2.80	0.03							1.83	0.00	0.97
Health Care	0.48	-0.09							3.29	1.45	-4.25
ABBVIE INC	9.55	-0.05							7.96	1.41	0.18
BECTON DICKINSON AND CO	1.70	0.08							2.44	0.00	-0.74
CIGNA CORP	24.53	0.07							24.38	0.00	0.15
DANAHER CORP	0.72	-0.02							0.90	0.00	-0.18
GILEAD SCIENCES INC	-10.61	-0.50							-7.67	1.06	-4.01
HUMANA INC	9.39	0.18							9.26	0.00	0.13
MEDTRONIC PLC	8.06	0.12							8.92	0.00	-0.87
MERC & CO. INC.	4.45	0.04							5.07	0.00	-0.62
Industrials	1.80	0.13							4.93	0.77	-3.90
ALSTOM	4.89	-0.10							4.89	0.00	0.00
EXPEDITORS INTL WASH INC	-0.79	0.04							-0.61	0.00	-0.18
GENERAL DYNAMICS CORP	9.29	0.05							9.30	0.79	-0.79
NORTHROP GRUMMAN CORP	-6.97	-0.10							-3.35	0.45	-4.07
VINCI SA	6.40	0.24							6.40	0.00	0.00
Information Technology	15.99	0.75							19.36	0.45	-3.83
ADOBE INC	0.15	-0.01							0.33	0.00	-0.18

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Portfolio: TEIKO GLOBAL EQUITY &amp; FX

Start Date: 9/30/2020

End Date: 12/31/2020

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
AUTODESK INC	-0.39	-0.01							-1.28	0.00	0.90
INTEL CORP	-4.34	0.14							-1.49	0.71	-3.56
MASTERCARD INC - A	0.07	0.00							0.25	0.00	-0.18
NOKIA OYJ	4.18	0.03							4.18	0.00	0.00
ROPER TECHNOLOGIES INC	6.14	0.27							6.76	0.13	-0.75
SEAGATE TECHNOLOGY HOLDINGS	22.03	0.32							26.09	0.00	-4.06
Materials	14.62	0.38							18.63	0.00	-4.01
AIR LIQUIDE SA	2.70	0.00							2.70	0.00	0.00
AXALTA COATING SYSTEMS LTD	14.52	0.38							18.53	0.00	-4.00
Utilities	6.41	-0.07							6.66	0.00	-0.25
EXELON CORP	3.39	0.12							3.94	0.00	-0.55
VEOLIA ENVIRONNEMENT	5.81	-0.19							5.81	0.00	0.00
Not Classified	4.57	3.80							4.57	0.00	0.00
CARTERA DIVISAS	4.57	3.80							4.57	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: 9/30/2020

End Date: 12/31/2020

Currency: EUR

Price: PRIMARY

Return Unit: Percentage

Method: MAC

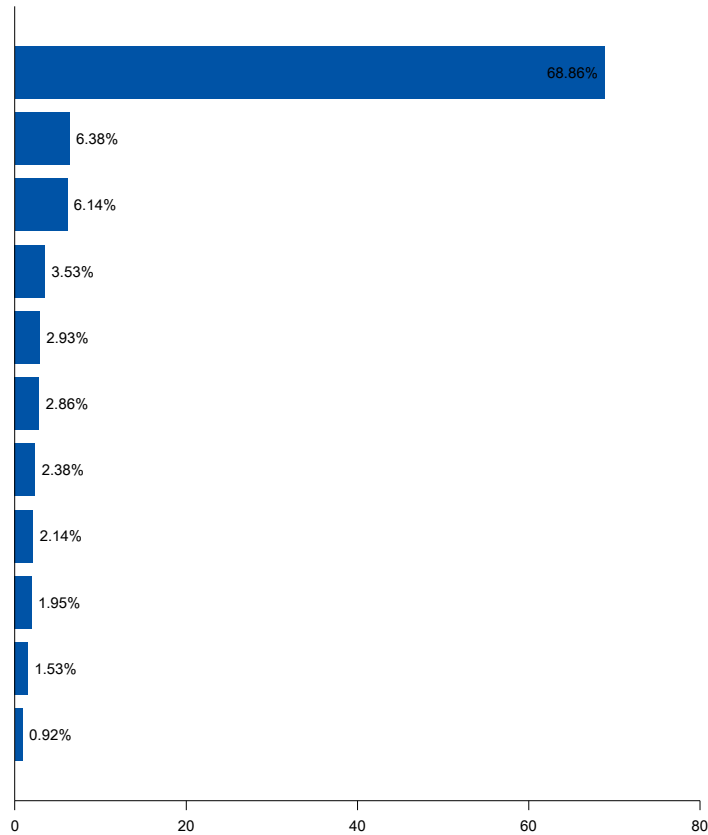
Return Summary

Return Summary	
Portfolio Return	8.26
Active Return	

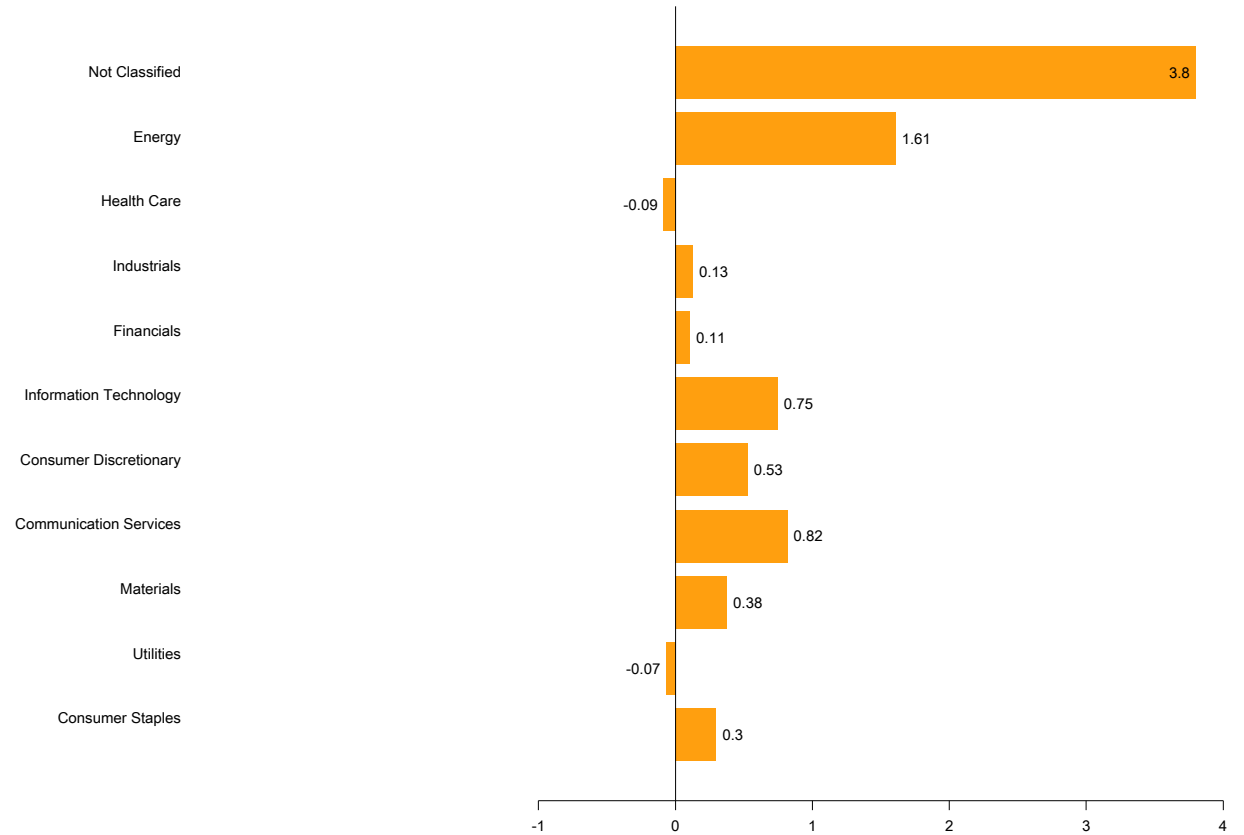
Active Return Attribution Summary

Sum of Allocated Factors	
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Average Weight



Contribution



Contribution

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User Name: MANEL NOGUERON

Portfolio: TEIKO GLOBAL EQUITY &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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Benchmark: Default (None)

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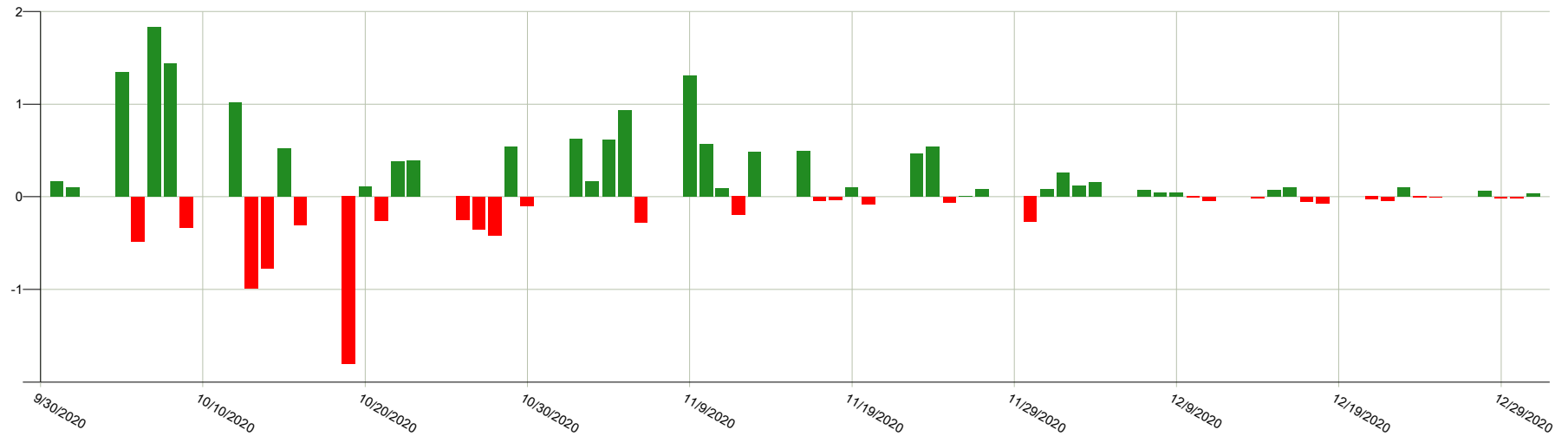
Period Analysis

	Up	Down	Total
Number	37	29	66
Percentage	56.06	43.94	100
Average	0.42	-0.25	0.12
Standard Dev.	0.46	0.38	0.54
Max Sequence	7	4	7
Avg Sequence	2.06	1.71	1.89

Best-Worst

	Performance	Date
Best 1	1.83	10/07/2020
Best 2	1.44	10/08/2020
Best 3	1.35	10/05/2020
Worst 1	-1.81	10/19/2020
Worst 2	-0.99	10/13/2020
Worst 3	-0.77	10/14/2020

Total Returns



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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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