

TREA CAJAMAR CRECIMIENTO FI

INTERNATIONAL BALANCED FIXED INCOME

Data as of 31th May, 2024

Investment Objective

Trea Cajamar Crecimiento is a European balanced fund with an Equity bias, whose objective is to consistently beat the benchmark made of 50% European Equities + 50% European Fixed Income. The exposure to equity will range from 30% to 75%, usually below 50%.

Portfolio Manager

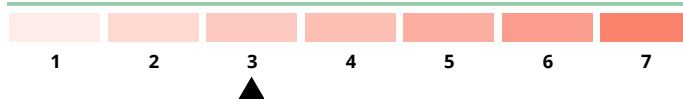
Pol Tusquets before joining TREA AM as a fund selector worked in the sales department of Fira de Barcelona, in the investment funds department of Fibanc and in the marketing area of 3i, in London. Pol holds a degree in Business Administration and Marketing from the Polytechnic University of Cataluña.

Monthly and annual performances (%)

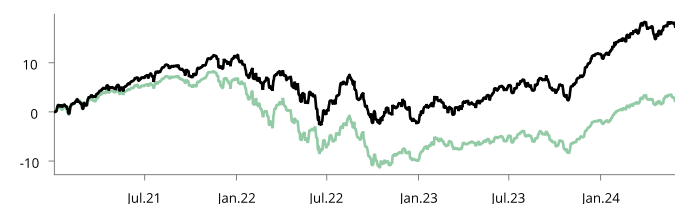
| | Jan | Feb | Mar | Apr | May | Jun | Jul | Ago | Sep | Oct | Nov | Dic | Year |
|------------------|-------|-------|------|-------|-------|-------|------|-------|-------|-------|-------|-------|--------|
| Fund 2024 | 1,46 | 1,51 | 2,05 | -1,55 | 0,49 | -- | -- | -- | -- | -- | -- | -- | 3,98 |
| Index | 1,60 | 1,74 | 2,36 | -2,06 | 1,51 | -- | -- | -- | -- | -- | -- | -- | 5,19 |
| Fund 2023 | 3,63 | -0,13 | 0,47 | -0,07 | 0,17 | 1,45 | 1,15 | -0,46 | -1,99 | -1,86 | 3,66 | 2,93 | 9,10 |
| Index | 3,82 | -1,10 | 1,57 | 0,15 | 1,57 | 1,59 | 1,17 | 0,13 | -2,12 | -1,23 | 4,69 | 3,39 | 14,27 |
| Fund 2022 | -2,63 | -3,37 | 1,12 | -3,21 | -1,88 | -3,86 | 4,71 | -1,96 | -6,19 | 0,87 | 2,66 | -2,43 | -15,47 |
| Index | -2,34 | -1,99 | 0,93 | -2,47 | -1,07 | -3,98 | 6,48 | -3,11 | -4,69 | 3,11 | 1,81 | -4,70 | -11,95 |
| Fund 2021 | -0,55 | 1,73 | 1,89 | 0,92 | 0,27 | 0,80 | 0,91 | 0,85 | -1,60 | 1,50 | -1,34 | 1,10 | 6,61 |
| Index | -0,35 | 0,98 | 3,20 | 0,87 | 0,70 | 1,21 | 1,24 | 1,01 | -1,74 | 2,03 | -0,52 | 2,01 | 11,07 |

*Past performance does not guarantee future returns

Risk Profile



Fund Performance



— TREA CM CRECIMIENTO

— 50% MSCI World ESG Leaders NR (EUR) + 50% MSCI IG Agg ESG TS (EUR)

| Stats | Fund (%) | Index (%) |
|-----------------------------|----------|-----------|
| Last month performance | 0,49 | 1,51 |
| Three-Month performance | 0,96 | 1,76 |
| Year to Date | 3,98 | 5,19 |
| Performance since inception | 27,54 | 30,86 |
| Annualised return | 1,32 | 1,47 |
| Annualised volatility | 4,77 | 6,02 |
| Sharpe ratio | 1,04 | 1,54 |
| Information ratio | -1,25 | -- |

Top holdings in Fixed Income

15,18% of the portfolio

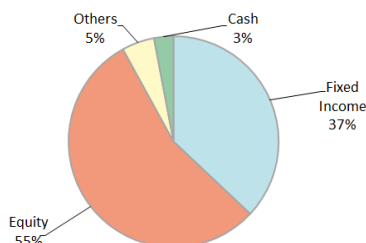
| | |
|---------------------------------------|-------|
| Janus Henderson US Short-Term Bond | 5,72% |
| Amundi Euro Government Bond 3-5 ETF | 5,02% |
| MFS Meridian Funds - Euro Credit Fund | 4,44% |

Top holdings in Equity

16,20% of the portfolio

| | |
|-------------------------------------|-------|
| Comgest Growth PLC - Europe IA | 5,43% |
| Ardtur European Focus - Class I EUR | 5,39% |
| Polar Capital N.American FD | 5,38% |

Risk Exposure



Currency Breakdown

| | |
|--------|--------|
| EUR | 61,92% |
| USD | 38,08% |
| Others | 0,00% |

Fund Information

| Registration information | | General Information | | Other Information | |
|--------------------------|-------------------|---------------------|-------------------------------|-------------------|-------------------|
| ISIN Code | ES0109226037 | Man. Co. | TREA ASSET MANAGEMENT SGIC SA | Management Fee | 1,60% |
| Bloomberg | CAMMODE SM Equity | Custodian | CECABANK, S.A. | Custodian Fee | 0,10% |
| Creation Date | 08/05/2005 | Auditor | DELOITTE,S.L | Net Asset Value | 1.275,41 EUR |
| Portfolio Manager | Pol Tusquets | | | AUM | 69.764.643,59 EUR |

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