

TREA CAJAMAR CORTO PLAZO FI, Clase A

RENTA FIJA EURO A CORTO PLAZO

Data as of 31th May, 2024

Investment Objective

Trea Cajamar Corto Plazo is a Euro Fixed Income fund which invests in money market securities along with public and corporate bonds, mostly of high credit quality. The average duration is under 18 months, usually between 6 and 12 months. The fund's benchmark is the Euribor 6 month index. The fund may invest up to 5% of its investments in other currencies.

Portfolio Manager

Ascensión Gómez began her career at Merxbanc in the M&A department and later joined the Asset Management department. Since 2010 she is the Head of Fixed Income at TREA and previously, since 2000, she had been in charge of Fixed Income at Ges Fibanc. Ascensión holds a degree in Business Administration from the Universidad Comercial of Deusto and a MBA from IESE.

Monthly and annual performances (%)

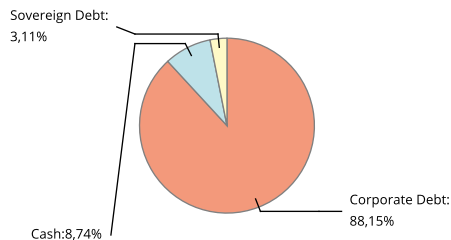
	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dic	Year
Fund 2024	0,37	0,28	0,33	0,31	0,32	--	--	--	--	--	--	--	1,62
Index	0,35	0,31	0,30	0,35	0,32	--	--	--	--	--	--	--	1,64
Fund 2023	0,58	0,13	0,12	0,22	0,34	0,23	0,34	0,34	0,33	0,34	0,36	0,37	3,76
Index	0,25	0,24	0,28	0,27	0,33	0,31	0,34	0,34	0,32	0,36	0,33	0,31	3,75
Fund 2022	-0,17	-0,70	-0,22	-0,32	-0,21	-1,17	0,72	-0,16	-0,57	0,18	0,48	0,05	-2,11
Index	-0,04	-0,04	-0,04	-0,02	-0,01	0,01	0,04	0,08	0,13	0,17	0,19	0,21	0,68
Fund 2021	0,05	0,09	0,13	0,01	-0,01	0,17	0,06	0,02	-0,04	-0,11	-0,15	0,16	0,38
Index	-0,04	-0,04	-0,05	-0,04	-0,04	-0,04	-0,04	-0,05	-0,04	-0,04	-0,05	-0,05	-0,52
Fund 2020	0,17	-0,10	-2,60	0,63	0,33	0,57	0,36	0,27	0,08	0,20	0,40	0,00	0,26
Index	-0,03	-0,03	-0,03	-0,02	-0,01	-0,02	-0,03	-0,04	-0,04	-0,04	-0,04	-0,04	-0,36
Fund 2019	--	--	--	--	--	0,22	0,27	0,09	-0,01	-0,09	0,04	0,00	0,52
Index	--	--	--	--	--	-0,02	-0,03	-0,03	-0,03	-0,03	-0,03	-0,03	-0,21

*Past performance does not guarantee future returns

Stats

	Fund (%)	Index (%)
Last month performance	0,32	0,32
Three-Month performance	0,97	0,97
Year to Date	1,62	1,64
Performance since inception	25,45	4,18
Annualised return	1,23	0,22
Annualised volatility	0,18	0,20
Sharpe ratio	-0,05	0,09
Information ratio	-0,07	--
Duration	0,42 years	
Tir	4,08%	
Rating	BBB+	
Portfolio Positions	250	

Risk Exposure



Currency Breakdown

EUR	99,50%
USD	0,50%

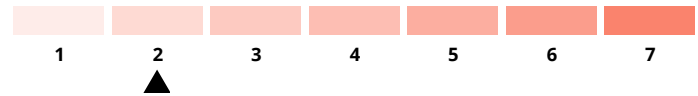
Rating distribution

Cash	8,74%
AAA	0,33%
AA	6,99%
A	21,59%
BBB	58,63%
BB	3,72%

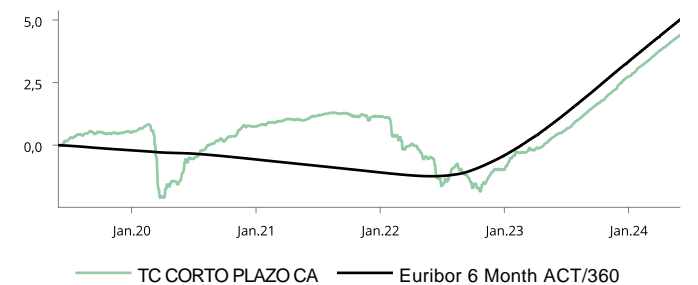
Fund Information

Registration information	General Information	Other Information
ISIN Code	ES0114546031	Man. Co. TREA ASSET MANAGEMENT SGIIC SA
Bloomberg	CAMONET SM Equity	Custodian CECABANK, S.A.
Fund Creation Date	11/01/2005	Auditor DELOITTE,S.L
Portfolio Manager	Ascensión Gómez	Management Fee 0,40%
		Custodian Fee 0,05%
		Net Asset Value 1.272,77 EUR
		AUM Fund 1.191.958.818,11 EUR

Risk Profile



Fund Performance



Top Positions

Top Positions	10,55% of the portfolio
BAMIIM 1 5/8 02/18/25	2,32%
IAGLN 2 3/4 03/25/25	2,25%
BERY 1 01/15/25	2,11%
LDOIM 1 1/2 06/07/24	2,08%
BTPS 3.6 09/29/25	1,79%

Sector Breakdown

Cash	8,74%
Financials	52,06%
Consumer, Cyclical	12,20%
Industrials	9,09%
Consumer, Non-cyclical	8,50%
Utilities	3,18%
Communications	2,80%
Government	2,11%
Energy	0,72%
Others	0,61%

Country Breakdown

Cash	8,74%
Italy	20,96%
Spain	16,47%
United States	8,75%
Others	45,08%

Maturity distribution

Cash	8,74%
<1 year	83,39%
Between 1 and 2 years	7,70%
Between 2 and 3 years	0,14%
Between 3 and 5 years	0,03%

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