TREA CAJAMAR CORTO PLAZO FI, Clase A

RENTA FIJA EURO A CORTO PLAZO

Data as of 31th October, 2026

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 Merchbanc 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.

Risk Profile

1 2 3 4 5 6 7

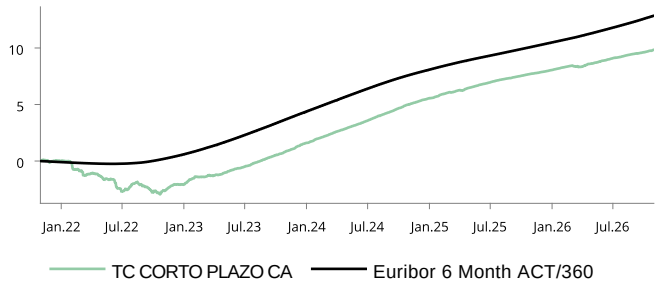
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Monthly and annual (*) performances (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dic	Year
Fund 2026	0,19	0,15	-0,07	0,25	0,22	0,21	0,16	0,19	0,14	0,19	--	--	1,65
Index	0,18	0,16	0,20	0,20	0,20	0,23	0,22	0,23	0,24	0,24	--	--	2,14
Fund 2025	0,26	0,23	0,17	0,22	0,24	0,20	0,22	0,13	0,18	0,18	0,13	0,18	2,36
Index	0,22	0,19	0,20	0,18	0,17	0,17	0,17	0,17	0,18	0,18	0,16	0,19	2,23
Fund 2024	0,37	0,28	0,33	0,31	0,32	0,30	0,40	0,31	0,35	0,32	0,28	0,26	3,91
Index	0,35	0,31	0,30	0,35	0,32	0,29	0,33	0,28	0,28	0,26	0,22	0,23	3,57
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	--	--	--	--	--	--	--	--	--	--	-0,15	0,16	0,01
Index	--	--	--	--	--	--	--	--	--	--	-0,05	-0,05	-0,09

*Past performance does not guarantee future returns

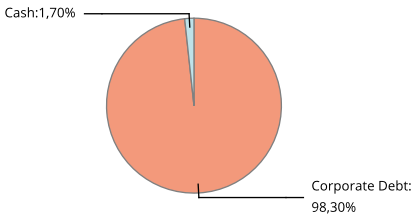
Fund Performance



Fund Stats	Fund (%)	Index (%)
Last month performance	0,19	0,24
Three-Month performance	0,52	0,72
Year to Date	1,65	2,14
Performance since inception	33,48	10,84
Annualised return	1,39	0,49
Annualised volatility	0,17	0,12
Sharpe ratio	-3,64	-11,87
Information ratio	-2,92	--
Duration	0,35 years	
Tir	3,51%	
Rating	BBB+	
Portfolio Positions	240	

Top Positions	10,07% of the portfolio
AQUASM 2.629 06/08/27	2,31%
CRDEM 1 1/8 01/19/28	2,08%
BAMIIM 6 06/14/28	1,97%
DB 4 1/2 PERP CALLED 30/11/2026	1,87%
NOVBNC 4 1/4 03/08/28	1,84%

Risk Exposure



Sector Breakdown

Cash	1,70%
Financials	63,53%
Consumer, Non-cyclical	8,68%
Utilities	7,29%
Consumer, Cyclical	6,56%
Communications	5,63%
Industrials	5,51%
Information Technology	0,78%
Basic Materials	0,24%
Others	0,09%

Rating distribution

Cash	1,70%
AAA	0,05%
AA	9,84%
A	30,45%
BBB	53,63%
BB	4,33%

Country Breakdown

Cash	1,70%
Italy	17,62%
Spain	11,47%
France	11,33%
Others	57,88%

Maturity distribution

Cash	1,70%
<6 months	77,82%
Between 6 and 12 months	20,48%

Currency Breakdown

EUR	100,00%
USD	0,00%
Others	0,00%

Fund Information

Registration information		General Information		Other Information	
ISIN Code	ES0114546031	Man. Co.	TREA ASSET MANAGEMENT SGIIC SA	Management Fee	0,40%
Bloomberg	CAMONET SM Equity	Custodian	CECABANK, S.A.	Custodian Fee	0,05%
Fund Creation Date	11/01/2005	Auditor	DELOITTE,S.L	Net Asset Value	1.354,24 EUR
Portfolio Manager	Ascensión Gómez			AUM Fund	2.099.112.491,88 EUR

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