

TREA CAJAMAR AHORRO, Clase A

EURO BONDS

Data as of 31th May, 2026



Investment Objective

Trea Cajamar Ahorro 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 will be between 1 and 2 years. The fund's benchmark is the Bloomberg Barclays Euroagg 1-3 Year Total Return Index. The fund may invest up to 10% of its investments in other currencies.

Portfolio Manager

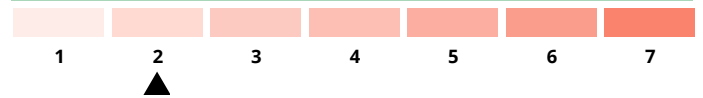
Ascensión Gómez began her career at Merzbanc in the M&A department and later joined the Asset Management department. Since 2010 she is the Head of Fixed Income at TREA and previously, since 2000, she had been in charge of Fixed Income at Ges Fibanc. Ascensión holds a degree in Business Administration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

Monthly and annual (*) performances (%)

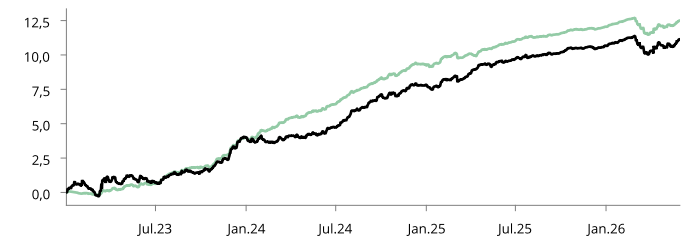
	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dic	Year
Fund 2026	0,32	0,24	-1,02	0,45	0,41	--	--	--	--	--	--	--	0,39
Index	0,35	0,28	-1,05	0,34	0,50	--	--	--	--	--	--	--	0,42
Fund 2025	0,44	0,38	-0,09	0,35	0,30	0,21	0,33	-0,01	0,19	0,29	0,06	0,11	2,58
Index	0,21	0,40	0,12	0,70	0,15	0,14	0,12	0,20	0,10	0,32	0,09	0,06	2,64
Fund 2024	0,58	0,18	0,61	0,16	0,35	0,45	0,80	0,36	0,58	0,18	0,65	0,05	5,06
Index	0,11	-0,46	0,45	-0,15	0,27	0,48	0,88	0,51	0,80	-0,09	0,76	0,04	3,66
Fund 2023	-0,09	-0,08	0,33	0,27	0,20	0,00	0,76	0,34	0,11	0,38	0,84	0,84	3,96
Index	0,52	-0,58	0,85	0,20	0,21	-0,48	0,58	0,37	-0,16	0,52	0,79	1,14	4,02

*Past performance does not guarantee future returns

Risk Profile



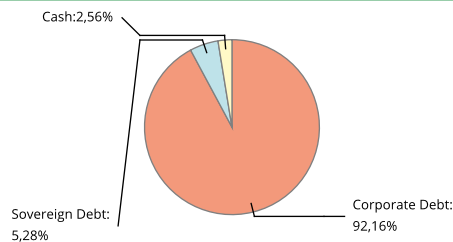
Fund Performance



TC AHORRO CA Bloomberg EuroAgg 1-3 Y Index

Fund Stats	Fund (%)	Index (%)
Last month performance	0,41	0,50
Three-Month performance	-0,17	-0,21
Year to Date	0,39	0,42
Performance since inception	11,36	10,77
Annualised return	3,17	3,01
Annualised volatility	0,82	1,15
Sharpe ratio	-1,05	-2,21
Information ratio	0,69	--
Duration	1,30 years	
Tir	3,19%	
Rating	BBB+	
Portfolio Positions	369	

Risk Exposure



Top Positions

7,63% of the portfolio

BTPS 2.7 10/15/27	1,96%
ZEGLN 6 3/4 07/17/29	1,82%
CAJAMA 7 1/2 09/14/29	1,42%
UCGIM 3 7/8 PERP	1,28%
BAMIIM 6 06/14/28	1,15%

Sector Breakdown

Cash	2,56%
Financials	62,90%
Communications	7,06%
Consumer, Cyclical	6,15%
Consumer, Non-cyclical	6,08%
Utilities	5,29%
Government	4,97%
Industrials	3,87%
Basic Materials	0,53%
Others	0,60%

Country Breakdown

Cash	2,56%
Italy	17,90%
Spain	15,92%
France	8,40%
Others	55,23%

Maturity distribution

Cash	2,56%
<1 year	43,22%
Between 1 and 2 years	36,82%
Between 2 and 3 years	17,34%
Between 3 and 5 years	0,05%

Currency Breakdown

EUR	99,97%
USD	0,03%

Rating distribution

Cash	2,56%
AAA	1,43%
AA	4,73%
A	23,89%
BBB	58,29%
BB	9,10%

Fund Information

Registration information	General Information	Other Information
ISIN Code	ES0180511000	Man. Co. TREA ASSET MANAGEMENT SGIIC SA
Bloomberg	--	Custodian CECABANK, S.A.
Fund Creation Date	15/12/2022	Auditor DELOITTE,S.L
Portfolio Manager	Ascensión Gómez	Management Fee 0,70%
		Custodian Fee 0,10%
		Net Asset Value 11,14 EUR
		AUM Fund 1.238.197.516,68 EUR

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