

# TREA CAJAMAR AHORRO, Clase A

## EURO BONDS

Data as of 30th September, 2024

### 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

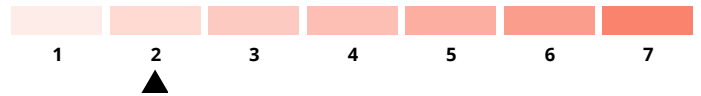
Ascensión Gómez began her career at Merchbanc in the M&A department and later joined the Asset Management department. Since 2010 she is the Head of Fixed Income at TREA and previously, since 2000, she had been in charge of Fixed Income at Ges Fibanc. Ascensión holds a degree in Business Administration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

### Monthly and annual performances (%)

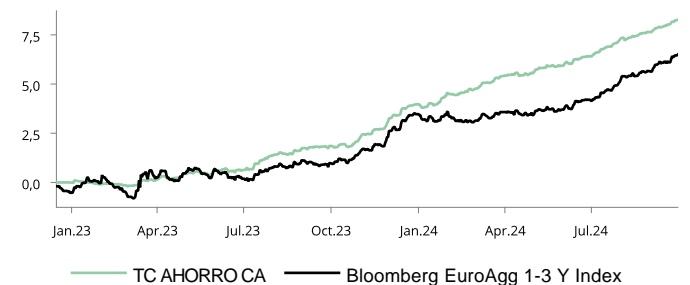
	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dic	Year
<b>Fund 2024</b>	0,58	0,18	0,61	0,16	0,35	0,45	0,80	0,36	0,58	--	--	--	4,14
<b>Index</b>	0,11	-0,46	0,45	-0,15	0,27	0,48	0,88	0,51	0,80	--	--	--	2,93
<b>Fund 2023</b>	-0,09	-0,08	0,33	0,27	0,20	0,00	0,76	0,34	0,11	0,38	0,84	0,84	3,96
<b>Index</b>	0,52	-0,58	0,85	0,20	0,21	-0,48	0,58	0,37	-0,16	0,52	0,79	1,14	4,02
<b>Fund 2022</b>	--	--	--	--	--	--	--	--	--	--	--	-1,00	-1,00
<b>Index</b>	--	--	--	--	--	--	--	--	--	--	--	-0,33	-0,33

\*Past performance does not guarantee future returns

### Risk Profile



### Fund Performance



Stats	Fund (%)	Index (%)
Last month performance	0,58	0,80
Three-Month performance	1,76	2,21
Year to Date	4,14	2,93
Performance since inception	7,19	6,71
Annualised return	3,95	3,69
Annualised volatility	0,78	1,26
Sharpe ratio	2,92	1,16
Information ratio	1,90	--
Duration	1,41 years	
Tir	3,44%	
Rating	BBB+	
Portfolio Positions	375	

### Top Positions

Top Positions	7,63% of the portfolio
SPGB 0 01/31/27	1,77%
DANBNK Float 04/10/27	1,68%
BPEIM 5 3/4 09/11/29	1,50%
JYBC 4 5/8 04/11/26	1,43%
RABOBK Float 07/16/28	1,25%

### Sector Breakdown

Cash	9,33%
Financials	50,50%
Consumer, Cyclical	11,91%
Utilities	6,53%
Consumer, Non-cyclical	6,41%
Government	5,69%
Industrials	4,56%
Communications	3,41%
Energy	0,79%
Others	0,87%

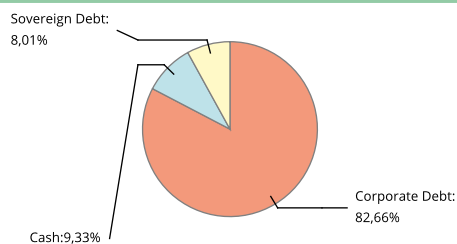
### Country Breakdown

Cash	9,33%
Spain	22,98%
Italy	13,06%
France	8,85%
Others	45,78%

### Maturity distribution

Cash	9,33%
<1 year	48,64%
Between 1 and 2 years	13,32%
Between 2 and 3 years	12,18%
Between 3 and 5 years	16,52%

### Risk Exposure



### Currency Breakdown

EUR	98,48%
USD	1,52%

### Rating distribution

Cash	9,33%
AAA	0,31%
AA	5,54%
A	22,51%
BBB	50,19%
BB	11,75%
B	0,33%

### Fund Information

Registration information	General Information	Other Information
ISIN Code	ES0180511000	Man. Co.
Bloomberg	--	TREA ASSET MANAGEMENT SGIIC SA
Fund Creation Date	15/12/2022	Custodian
Portfolio Manager	Ascensión Gómez	AUDITOR
		CECABANK, S.A.
		DELOITTE,S.L
		Management Fee
		0,70%
		Custodian Fee
		0,10%
		Net Asset Value
		10,72 EUR
		AUM Fund
		590.535.691,16 EUR

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