

TREA CAJAMAR GARANTIZADO 2026 FI

FIXED GUARANTEED PERFORMANCE

Data as of 31th May, 2024

Investment Objective

Trea Cajamar Garantizado 2026 is a fixed income fund whose guaranteed return objective is to obtain at maturity 100% of the initial investment on after the payment of 3 fixed returns with their corresponding annual withholding. The fund invests in government bonds, mainly from Spain and Italy, as well as in credit institutions deposits and liquid unlisted money markets instruments. Residually, it may invest in corporate bonds of OECD issuers and markets.

Portfolio Manager

Ascensión Gómez began her professional career at Merchbanc in the Mergers and Acquisitions 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 Head of Fixed Income at Ges Fibanc. Ascensión holds a degree in Business Administration from the Universidad Comercial de Deusto and an MBA from IESE.

Monthly and annual performances (%)

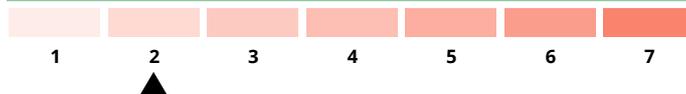
	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dic	Year
Fund 2024	0,02	-0,62	0,36	-0,18	-2,73	--	--	--	--	--	--	--	-3,13
Index	--	--	--	--	--	--	--	--	--	--	--	--	--
Fund 2023	--	--	--	--	1,91	-0,72	0,75	0,35	-0,74	0,66	1,23	1,33	4,84
Index	--	--	--	--	--	--	--	--	--	--	--	--	--

*Past performance does not guarantee future returns

ANNUAL DIVIDEND PAYMENT 3.05% (May 2024 - May 2026)

** In the table of monthly and annual returns, the performance since inception and the fund's graph do not include the May 2024 dividend payment of 3.05%.

Risk Profile



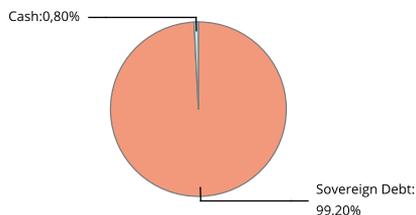
Fund Performance



TREA CM GARAN 2026

Stats	Fund (%)	Index (%)
Last month performance	-2,73	--
Three-Month performance	-2,55	--
Year to Date	-3,13	--
Performance since inception	1,55	--
Annualised return	1,26	--
Annualised volatility	3,62	--
Sharpe ratio	-1,20	--
Information ratio	--	--
Duration	1,76 years	
Tir	3,49%	
Rating	BBB+	
Portfolio Positions	8	

Risk Exposure



Currency Breakdown

EUR	100,00%
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Maturity distribution

Cash	0,80%
Between 18 and 24 months	98,74%
Between 2 and 3 years	0,47%

Fund Information

Registration information		General Information		Other Information	
ISIN Code	ES0180544001	Man. Co.	TREA ASSET MANAGEMENT SGIIC SA	Management Fee	0,50%
Bloomberg	--	Custodian	CECABANK, S.A.	Custodian Fee	0,05%
Creation Date	08/03/2023	Auditor	DELOITTE,S.L	Net Asset Value	10,16 EUR
Portfolio Manager	Ascensión Gómez			AUM	168.259.486,15 EUR

Fees	Percentage	Calculation base	Deadlines
Management	0%	Assets	Until and including 04/05/2023
	0,50%	Assets	From and including 05/05/2023
Deposit	0%	Assets	Until and including 04/05/2023
	0,05%	Assets	From and including 05/05/2023
Suspension	3%	Amount subscribed	From 05/05/23 to 05/05/26, both inclusive
Refund	3%	Amount subscribed	From 05/05/23 to 04/05/26, both inclusive

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