Delta Moneda

D share

September 2022

Fund type Renta Fija - Dollar-Linked

Fund information

Investment Team Co-Heads Damián Lorenzo Matías Cremaschi, CFA

Portfolio Managers Damián Lorenzo

Fund net assets \$24,364,218,167

Fund Inception Date Julio 2005

Subscriptions and Redemptions currency Pesos

Redemption Payment Period Up to 2 business days

Fund's Custodian Banco de Valores S.A.

Management Fees 1.50% + yearly VAT

Annual fees proportional to the period of stay

Custodian Fees 0.10% + yearly VAT

Entry and Exit load None

Minimum investment¹ \$1,000.00

Rating A+f(arg)

Bloomberg Code RJDGLOD AR

ISIN Code ARBVAL6214R3

CVSA Code 14608.0

Contact information 3752-7500 info@deltaam.com.ar

deltaam.com.ar

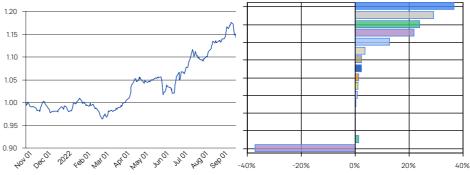
Objective

Delta Moneda is a fixed income fund that aims to offer a performance comparable to the evolution of the dollar exchange rate (Communication "A" 3500 BCRA) over the medium term. The fund has a positive correlation with the movement of the exchange rate, without representing a perfect hedge. The fund's investment portfolio is mainly composed of dollar-linked Argentine corporate debt and peso fixed income instruments hedged by dollar futures on Rofex. The fund may also invest up to 25% of its assets in dollar-denominated bonds (both local and global). Redemption payment: up to 2 business days.

Performance	D Share Minimum amount
Month	0.92%
Year to date	15.97%
Last year	N/A
Last three years annualized	N/A
Last five yearss annualized	N/A

Main Holdings

Share Evolution



Main Holdings

Area / Asset Type	%	Amount
Corporate Bonds in Pesos USD-Linked Fixed Rate	36.70	\$8,942,523,537
Sovereign Bonds in Pesos Dual (USD-Linked/CER) Fixed rate	28.99	\$7,062,404,593
Sovereign Bills in Pesos CER Fixed rate	23.85	\$5,810,954,839
Sovereign Bonds in Dollars	21.87	\$5,328,456,356
Dollar Notes	12.70	\$3,094,165,864
Sovereign Bonds in Pesos USD-Linked Fixed Rate	3.62	\$881,287,769
Sovereign Bonds in Pesos CER Fixed Rate	2.41	\$588,216,106
Corporate Bonds in USD Fixed Rate	2.22	\$541,378,610
Subsovereign Bonds in Dollars	1.21	\$295,747,193
Subsovereign Bonds in Pesos BADLAR CABA	1.08	\$264,199,936
Subsovereign Bonds in Pesos BADLAR	0.83	\$203,043,600
Financial Trusts in Pesos USD-Linked Fixed Rate	0.22	\$52,875,000
Subsovereign Bills in Pesos BADLAR	0.05	\$11,822,112
Dollar Corporate Bonds	0.02	\$4,528,724
BADLAR Peso Corporate Bonds	0.00	\$637,785
Cash and Equivalents	1.41	\$343,803,717
Other Net Assets	-37.19	\$-9,061,827,574
Total	99.99	\$24,364,218,167

Other Net Assets: net assets pending settlement

Cash and cash equivalents: Includes cash, receivables, etc.

Historical performance

Year	Jan	Feb	Mar	Apr	Мау	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Accum. Return
2022	0.03%	-0.02%	0.00%	0.06%	0.01%	0.00%	0.05%	0.02%	0.01%				0.16%
2021											-0.02%	0.00%	-0.02%
Avg.	0.03%	-0.02%	0.00%	0.06%	0.01%	0.00%	0.05%	0.02%	0.01%	0.00%	-0.02%	0.00%	
Corresponds to the share value evolution (Minimum amount). Last 2 years.											-		

Tax treatment. <u>Retail</u>: Exempt from income tax / debits and credits tax. Not exempt from Personal Assets tax. Redeems are taxable with Income tax (except funds invested in shares). <u>Legal entity</u> Exempt from debits and credits tax. Redeems are taxable with Income tax.

Delta Asset Management S.A. under no circumstances assures/or guarantees the results of investments in mutual funds, being such results subjected to sovereign, commercial and exchange rate risks among other, including possible loss of the investment. Investments in mutual funds shares are not deposits in Banco de Valores S.A. (as mutual funds 'custodian') according to Francial Entities Law and thus, do not bare any of the guarantees that such deposits may have according to the applicable legislation and regulations regarding deposits in mutual funds. Alter S.A. and is mutual funds 'custodian') according to Francial Entities Law and thus, do not bare any of the guarantees that such deposits may have according to the applicable legislation and regulations regarding deposits. The individing the analytic the custodian and regulation regarding deposits may of the guarantees that such deposits may have according to the applicable legislation and regulation and regulation regarding deposits in mutual funds. The information contained herein may be incomplete. All ophions, projections and estimates constitute the judgment of the autor as of the date of publication and are subject to charge without notice. This report was prepared for mutual funds provide any investment thes been prepared by funds acids the or publication and are subject to charge without notice. This document does not provide any investment the investid due investment in the induction or legal and tax advice, or any other, and that on thing document constitute and including provide any investment. The ender subject to charge devices that does and estimates the analysis of the investment is not used that do the active estimates investment. The ender subject to charge devices that act active devices the active estimates that act the advice the advice to any other, any investment the mutual funds provide any investment the mutual funds pr

