

# Delta Performance

B share



September 2022

Fund type  
Balanced - Short Term Fixed  
Income

## Fund information

Investment Team Co-Heads  
Damián Lorenzo  
Matías Cremaschi, CFA

Portfolio Managers  
Lilia Baracat  
José Antonio Rivas Rivas

Fund net assets  
\$ 5,699,973,430

Fund Inception Date  
Diciembre 2021

Subscriptions and Redemptions currency  
Pesos

Redemption Payment Period  
Up to 1 business day

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 investment<sup>1</sup>  
\$ 1,000.00

Rating  
AA+f (arg)

Bloomberg Code  
RJMMIIB AR

ISIN Code  
ARBVAL620RM2

CVSA Code  
14164.0

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

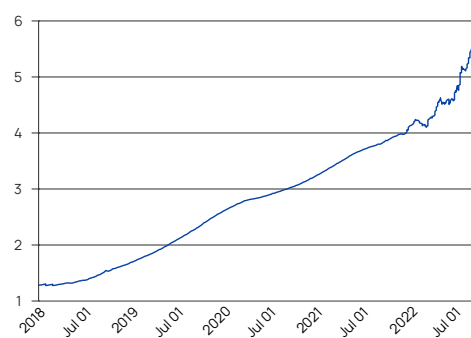
deltaam.com.ar

## Objective

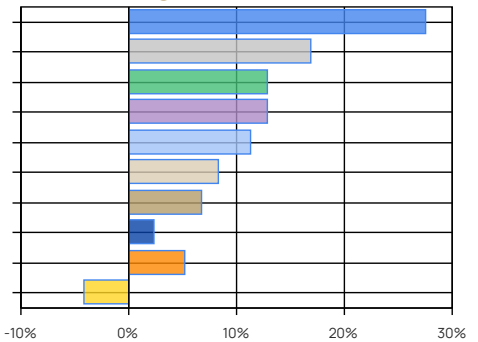
Delta Performance is a mixed income fund that seeks to be an alternative for investors who want to delegate the management of investment timing among the different asset classes operating in the local markets. The fund's portfolio is composed of at least 75% of the best investment alternatives of the peso bond curve (including dollar-linked universe) and Argentine equities, with the remaining 25% invested in assets denominated in US dollars. Redemption payment: up to 1 business day.

Performance	B Share Institutional
Month	4.82%
Year to date	39.02%
Last year	47.71%
Last three years annualized	34.36%
Last five years annualized	34.81%

## Share Evolution



## Main Holdings



## Main Holdings

Area / Asset Type	%	Amount
Sovereign Bills in Pesos CER Fixed rate	27.54	\$ 1,569,494,525
Sovereign Bonds in Pesos USD-Linked Fixed Rate	16.87	\$ 961,560,654
Dollar Notes	12.88	\$ 734,361,872
Sovereign Bonds in Pesos Dual (USD-Linked/CER) Fixed rate	12.85	\$ 732,572,630
Sovereign Bonds in Pesos CER Fixed Rate	11.33	\$ 646,051,826
Sovereign Bonds in Dollars	8.35	\$ 475,983,887
Sovereign Bills in Pesos Fixed rate	6.74	\$ 383,949,150
Notes and Sureties in Pesos Fixed Rate	2.37	\$ 135,000,000
Cash and Equivalents	5.23	\$ 297,992,518
Other Net Assets	-4.16	\$ -236,993,632
Total	100.00	\$ 5,699,973,430

Other Net Assets: net assets pending settlement  
Cash and cash equivalents: Includes cash, receivables, etc.

## Historical performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Accum. Return
2022	0.03%	-0.02%	0.03%	0.07%	0.00%	0.02%	0.11%	0.05%	0.05%				0.39%
2021	0.02%	0.02%	0.03%	0.02%	0.02%	0.02%	0.01%	0.01%	0.02%	0.02%	0.01%	0.03%	0.27%
2020	0.03%	0.02%	0.02%	0.01%	0.01%	0.02%	0.02%	0.02%	0.02%	0.02%	0.02%	0.02%	0.24%
2019	0.04%	0.03%	0.03%	0.04%	0.04%	0.04%	0.04%	0.04%	0.04%	0.04%	0.03%	0.03%	0.55%
2018	0.00%	0.00%	0.02%	0.01%	0.02%	0.03%	0.03%	0.04%	0.03%	0.04%	0.03%	0.03%	0.31%
Avg.	0.02%	0.01%	0.03%	0.03%	0.02%	0.02%	0.04%	0.03%	0.03%	0.03%	0.02%	0.03%	

Corresponds to the share value evolution (Institutional). Last 5 years.

Tax treatment: Retail: 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). Legal entity: Exempt from debits and credits tax. Redeems are taxable with Income tax.