

October 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
\$ 22,160,356,153

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
3.00% + 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+(arg)

Bloomberg Code
RJDGLOA AR

ISIN Code
ARBVAL620MF7

CVSA Code
4970.0

Contact information
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info@deltaam.com.ar

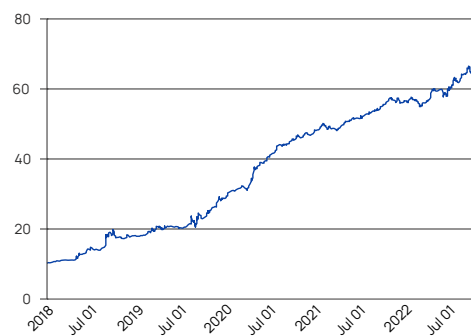
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Objective

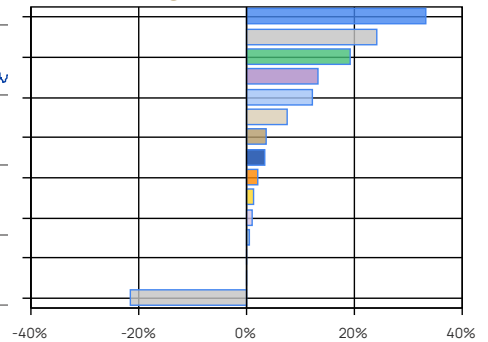
Delta Moneda is a fixed income fund that aims to offer a performance comparable to the evolution of the dollar exchange rate (Communication "A" 3500 BCRA) over the medium term. The fund has a positive correlation with the movement of the exchange rate, without representing a perfect hedge. The fund's 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	A Share Retail
Month	1.69%
Year to date	16.61%
Last year	15.40%
Last three years annualized	37.26%
Last five years annualized	46.45%

Share Evolution



Main Holdings



Main Holdings

Area / Asset Type	%	Amount
Corporate Bonds in Pesos USD-Linked Fixed Rate	33.29	\$ 7,377,305,989
Sovereign Bills in Pesos CER Fixed rate	24.10	\$ 5,341,622,906
Sovereign Bonds in Dollars	19.09	\$ 4,230,999,913
Dollar Notes	13.20	\$ 2,924,629,480
Sovereign Bonds in Pesos Dual (USD-Linked/CER) Fixed rate	12.17	\$ 2,696,881,530
Sovereign Bonds in Pesos CER Fixed Rate	7.51	\$ 1,664,443,375
Cash and Equivalents	3.74	\$ 828,920,102
Corporate Bonds in USD Fixed Rate	3.43	\$ 760,208,022
Sovereign Bonds in Pesos USD-Linked Fixed Rate	2.07	\$ 458,073,438
Subsovereign Bonds in Pesos BADLAR CABA	1.24	\$ 275,832,828
Subsovereign Bonds in Pesos BADLAR	0.99	\$ 218,865,800
Sovereign Bonds in Pesos Fixed Rate	0.61	\$ 135,449,736
Dollar Corporate Bonds	0.02	\$ 4,388,765
BADLAR Peso Corporate Bonds	0.00	\$ 669,650
Other Net Assets	-21.47	\$ -4,757,935,380
Total	99.99	\$ 22,160,356,153

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	2.41%	-2.22%	-0.29%	5.84%	0.58%	0.28%	5.06%	1.59%	0.80%	1.69%	-1.36%	0.33%	16.61%
2021	2.60%	-0.30%	-1.97%	3.69%	2.07%	0.72%	2.68%	1.09%	2.45%	3.59%	-1.36%	0.33%	16.54%
2020	8.11%	2.03%	-2.01%	20.28%	4.24%	4.89%	7.09%	1.23%	2.14%	3.20%	1.69%	1.89%	68.30%
2019	1.69%	4.71%	8.35%	-2.62%	2.53%	-1.54%	3.91%	1.58%	6.41%	11.22%	9.96%	2.83%	60.20%
2018	3.73%	2.74%	0.38%	2.32%	14.35%	14.05%	-5.42%	25.27%	13.32%	-12.74%	3.99%	-0.58%	72.91%
Avg.	3.71%	1.39%	0.89%	5.90%	4.75%	3.68%	2.67%	6.15%	5.02%	1.39%	3.57%	1.12%	

Corresponds to the share value evolution (Retail). 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.