Delta Performance B share

October 2023

Fund type Balanced - Short-Term Fixed Income

Fund information

Chief Investment Officer Matías Cremaschi, CFA

Portfolio Managers Lilia Baracat Rodrigo Corvalán

Fund net assets \$14,183,459,102

Fund Inception Date Diciembre 2021

Subscriptions and Redemptions currency Pesos

Redemption Payment Period Up to 1 working day

Fund's Custodian Banco de Valores S.A.

Management Fees 2.00% annual

Annual fees proportional to the period of stav

Custodian Fees 0.10% + yearly VAT

Entry and Exit load None

Minimum investment \$1,000.00

Rating Ac(arg)

Bloomberg Code **RJMMIIB AR**

ISIN Code ARBVAL620RM2

CVSA Code 14164 0

Contact information

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Objective

Delta Performance is an active management fixed income that invests at least 75% in the best alternatives of peso-denominated bonds (including the USD-Linked universe), with the possibility of investing the remaining 25% invested in dollar-denominated assets. The duration is flexible and can invest in various types of Argentine fixed-income instruments (Sovereign, Provincial, Corporate Bonds, among others).

Performance	B Share Institutional
Month	10.61%
Year to date	105.19%
Last year	138.65%
Last three years annualized	65.25%
Last five yearss annualized	54.55%

Share Evolution



Main Holdings

Area / Asset Type	%	Amount
ARS Inflation-Linked Sovereign Bills	35.57	\$ 5,045,319,785
USD-Linked Sovereign Bonds	19.48	\$2,763,605,317
ARS Inflation-Linked Sovereign Bonds	12.68	\$1,798,976,398
USD-Linked Promissory Notes	12.32	\$1,747,115,223
Dual (USD-Linked/Inflation-Linked) Sovereign Bonds	10.05	\$1,424,971,139
USD Sovereign Bonds	9.79	\$1,389,055,893
Cash and Equivalents	4.97	\$704,239,952
Repos	0.76	\$108,000,000
Other Net Assets	-5.63	\$-797,824,604
Total	99.99	\$14,183,459,102

Other Net Assets : includes assets pending liquidation, etc

Cash and Equivalents: Includes cash, receivables, etc

Historical performance

	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Accum. Return
.48%	3.07%	3.55%	5.52%	9.54%	8.39%	6.58%	21.76%	-2.35%	10.61%			105.19%
3.13%	-1.82%	2.88%	6.86%	0.39%	1.91%	11.22%	4.71%	4.82%	2.89%	7.13%	8.57%	66.37%
2.39%	2.23%	2.64%	2.34%	2.23%	1.60%	1.46%	1.06%	1.71%	2.02%	1.34%	2.77%	26.54%
2.84%	2.23%	2.10%	1.05%	1.05%	1.53%	1.57%	1.61%	1.60%	1.88%	2.17%	2.25%	24.19%
4.10%	3.16%	3.18%	3.93%	4.13%	3.70%	4.06%	3.80%	3.97%	4.06%	3.36%	3.21%	55.01%
.39%	1.77%	2.87%	3.94%	3.47%	3.43%	4.98%	6.59%	1.95%	4.29%	3.50%	4.20%	
3	.13% 39% 84% 10% 39%	.13% -1.82% 39% 2.23% 84% 2.23% 10% 3.16%	-1.82% 2.88% 39% 2.23% 2.64% 84% 2.23% 2.10% 10% 3.16% 3.18% 39% 1.77% 2.87%	13% -1.82% 2.88% 6.86% 39% 2.23% 2.64% 2.34% 84% 2.23% 2.10% 1.05% 10% 3.16% 3.18% 3.93% 39% 1.77% 2.87% 3.94%	13% -1.82% 2.88% 6.86% 0.39% 39% 2.23% 2.64% 2.34% 2.23% 84% 2.23% 2.10% 1.05% 1.05% 10% 3.16% 3.18% 3.93% 4.13%	13% -1.82% 2.88% 6.86% 0.39% 1.91% 39% 2.23% 2.64% 2.34% 2.23% 1.60% 84% 2.23% 2.10% 1.05% 1.05% 1.53% 10% 3.16% 3.18% 3.93% 4.13% 3.70%	13% -1.82% 2.88% 6.86% 0.39% 1.91% 11.22% 39% 2.23% 2.64% 2.34% 2.23% 1.60% 1.46% 84% 2.23% 2.10% 1.05% 1.53% 1.57% 10% 3.16% 3.18% 3.93% 4.13% 3.70% 4.06%	138 -1.82% 2.88% 6.86% 0.39% 1.91% 11.22% 4.71% 399 2.23% 2.64% 2.34% 2.23% 1.60% 1.66% 1.06% 84% 2.23% 2.10% 1.05% 1.53% 1.57% 1.61% 10% 3.16% 3.18% 3.93% 4.13% 3.70% 4.06% 3.80%	13% -1.82% 2.88% 6.86% 0.39% 1.91% 11.22% 4.71% 4.82% 39% 2.23% 2.64% 2.34% 2.23% 1.60% 1.46% 1.06% 1.71% 84% 2.23% 2.10% 1.05% 1.53% 1.57% 1.61% 1.60% 10% 3.16% 3.18% 3.93% 4.13% 3.70% 4.06% 3.80% 3.97%	13% -1.82% 2.88% 6.86% 0.39% 1.91% 11.22% 4.71% 4.82% 2.89% 39% 2.23% 2.64% 2.34% 2.23% 1.60% 1.46% 1.06% 1.71% 2.02% 84% 2.23% 2.10% 1.05% 1.53% 1.57% 1.61% 1.60% 1.86% 10% 3.16% 3.18% 3.33% 4.13% 3.70% 4.06% 3.80% 3.97% 4.06%	13% -1.82% 2.88% 6.86% 0.39% 1.91% 11.22% 4.71% 4.82% 2.89% 7.13% 39% 2.23% 2.64% 2.34% 2.23% 1.60% 1.64% 1.06% 1.71% 2.02% 1.34% 84% 2.23% 2.10% 1.05% 1.53% 1.57% 1.61% 1.60% 1.88% 2.17% 10% 3.16% 3.18% 3.93% 4.13% 3.70% 4.06% 3.80% 3.97% 4.06% 3.56%	138 -1.82% 2.88% 6.86% 0.39% 1.91% 1.22% 4.71% 4.82% 2.89% 7.13% 8.57% 399 2.23% 2.64% 2.34% 2.23% 1.60% 1.06% 1.71% 2.02% 1.34% 2.77% 84% 2.23% 2.10% 1.05% 1.53% 1.57% 1.61% 1.60% 1.86% 2.17% 2.17% 2.25% 10% 3.16% 3.18% 3.93% 4.13% 3.70% 4.06% 3.80% 3.97% 4.06% 3.97%

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

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