

DeltaCore Digital Assets, LP

Performance Analytics

Inception Date of Fund	Sep-19
Net Monthly Returns	46.95%
Monthly Mean ROR	11.28%
% Positive Months:	58.82%
Sharpe Ratio (0% risk free rate)*:	2.5925
Sortino Ratio (0% risk free rate)*:	7.6087
Correlation with S&P 500:	0.0719
Correlation with SG CTA Index:	0.1126
Largest 1 month Loss	-24.45%
Largest 1 month Gain	46.95%

YTD ROR	46.95%
Compounded Annualized ROR*	192.19%
Net ROR Since inception (ITD ROR)	356.76%
Period End VAMI	4567.617
Monthly Standard Deviation	0.2140
Annualized Standard Deviation*	0.7413
Monthly Downside Deviation	0.0729
Annualized Downside Deviation*	0.2526
Max Peak to Valley Drawdown: (%)	-25.02%
No. of Months	17

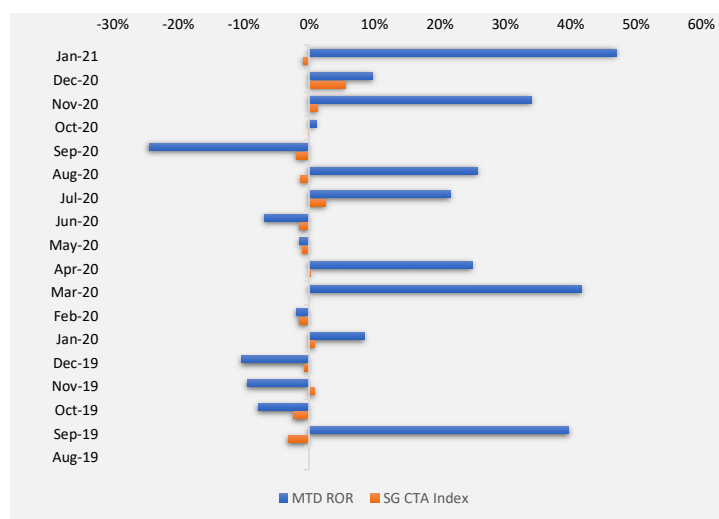
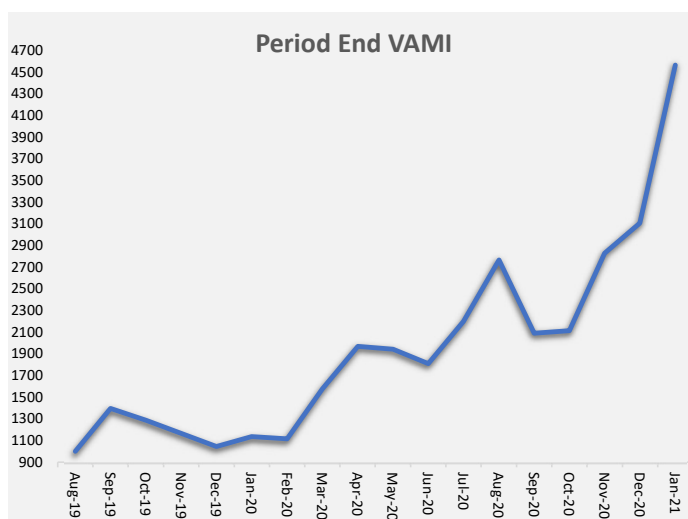
PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

Net Monthly Returns (%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	46.95%												46.95%
2020	8.46%	-1.94%	41.61%	24.95%	-1.43%	-6.79%	21.57%	25.70%	-24.45%	1.05%	33.98%	9.77%	196.68%
2019									39.74%	-7.78%	-9.40%	-10.27%	4.77%

FUND VAMI

ROR Comparison (Fund V/s SG CTA Index)



Disclaimer :- PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

* Annualized Std. Deviation, Compounded Annualized ROR, Annualized Downside deviation, Sharpe Ratio, and Sortino Ratio will be calculated after 12 months of data history

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