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Fund Description

The first open-end investment fund established in Lithuania that started its activities on 9 April 2001. Fund invest in Baltic region equity that are listed on the NASDAQ OMX Baltic Stock Exchanges

Fund Facts

Codes
ISIN code LT0000990012
Bloomberg code OAMOBFF1L LH
Index Bloomberg code OMXBBGI

Fund type
UCITS III eligible Yes
Legal form UCITS, ICVC
Underlying holdings Equities & cash

Inception date 2001 04 09
Management company Orion Asset Management
Supervision Bank of Lithuania

Notified in Lithuania, Sweden, Norway
Custodian AB SEB bankas
Settlement date T + 2
Treatment of income Capitalization
Investment period 2-5 years
Market maker Orion Securities

Fees
Management fee 1,00%
Subscription fee* 2,00%
Redemption fee* 1,00%
*These fees are not applied if buy on Stock Exchange

Main indicators

Indicator	Index	Fund
Number of Holdings (2017.04.28)	30	31
Standart Deviation (12m)	5,39%	5,32%
Alpha (12m)		-2,54%
Beta (12m)		0,98
Sharpe ratio (12m)	6,19	5,54
Correlation coefficient (12m)		0,998
Tracking Error (12m)		0,97%
Portfolio turnover ratio (2016)		26,49%
Total Expense Ratio (2016)		2,10%
Average Annual Return		8,89%

Contacts

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TOP 10 holdings (%)

AS Tallink Group	EE	15,69
LHV Group	EE	10,50
AB Šiaulių bankas	LT	9,61
Tallinna Kaubamaja	EE	8,62
Olympic Entertainment Group	EE	6,83
AS Tallina Vesi	EE	4,99
AB Telia Lietuva	LT	4,51
Silvano Fashion Group	EE	3,62
Harju Elekter	EE	3,18
AS Merko Ehitus	EE	3,14

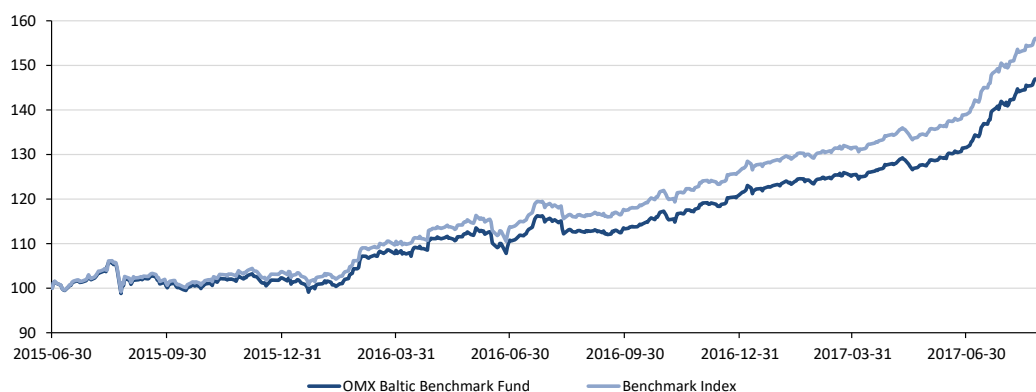
Fund Information

Net Asset Value 2,7 million
NAV per unit 11,2052
Fund currency EUR

Fund performance, %

Period	YTD	1m	3m	6m	1y	3y	5y	Since inc.
Fund	21,02	3,64	14,05	18,48	29,73	52,75	66,11	304,84
Index	23,22	3,85	14,95	20,26	33,61	64,10	86,88	674,31

Fund's unit value change

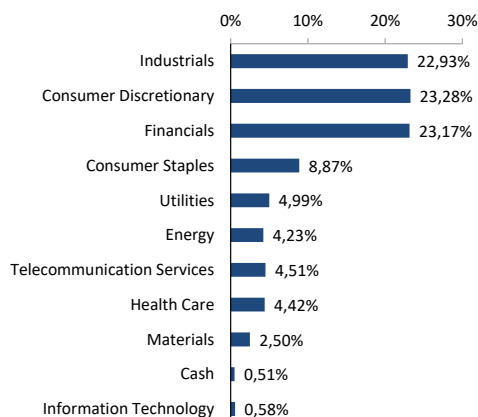


Historical results, %

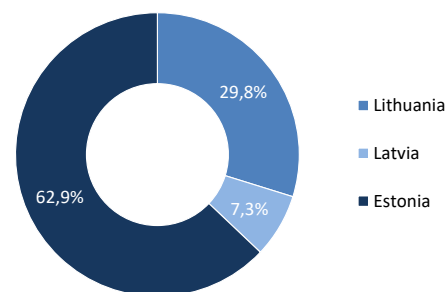
	2001**	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
Fund	-6,42	0,54	83,82	49,19	34,23	4,98	8,69	-67,69	38,82	54,65	-24,58	23,45	9,44	-8,87	11,64	18,10
Index	-12,69	12,20	105,80	68,18	52,93	9,78	4,38	-65,14	46,04	56,49	-19,11	26,63	12,16	-7,65	14,43	21,57

** since 9-Apr-2001

Sector allocation (by GICS)



Equities by country



Important notice

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