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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

TOP 10 holdings (%)

AS Tallink Group	18,32
AB Šiaulių bankas	12,58
LHV Group	11,33
Tallinna Kaubamaja	8,47
Olympic Entertainment Group	6,51
AB Telia Lietuva	4,93
Harju Elekter	4,30
AS Tallina Vesi	4,02
AS Merko Ehitus	3,52
Silvano Fashion Group	3,24

Fund Information

Net Asset Value	2,78 million
NAV per unit	11,1849
Fund currency	EUR

Fund Facts

Codes

ISIN code	LT0000990012
Bloomberg code	OAM0BBF1L LH
Index Bloomberg code	OMXBGGI

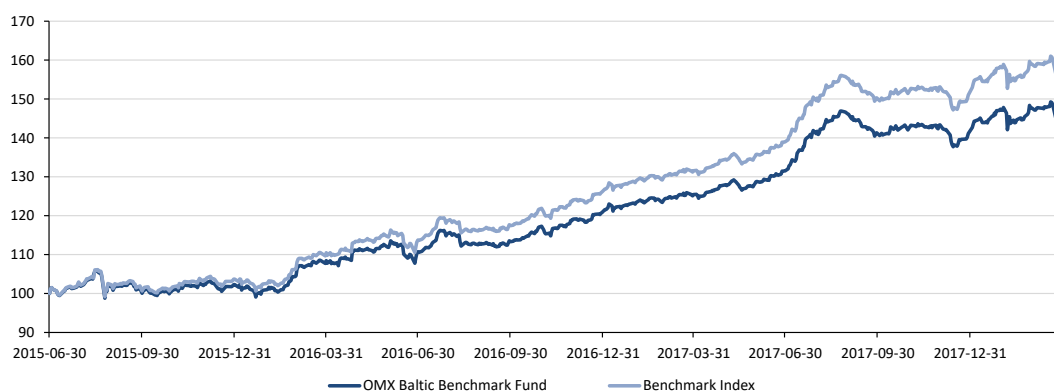
Fund type

UCITS III eligible	Yes
Legal form	UCITS, ICVC
Underlying holdings	Equities & cash
Inception date	2001 04 09
Managing company	Orion Asset Management
Supervisor	Bank of Lithuania
Notified in	Lithuania, Sweden, Norway
Custodian	AB SEB bankas
Settlement date	T + 2
Treatment of income	Capitalization
Suggested investment period	2-5 years
Market maker	Orion Securities

Fund performance, %

Period	YTD	1m	3m	6 m	1y	3y	5y	Since inception
Fund	3,43	-1,63	3,43	3,27	16,35	43,22	40,87	304,10
Index	4,28	-1,39	4,28	4,78	19,70	55,44	58,77	683,53

Fund's unit value change



Fees

Management fee	1,0%
Subscription fee**	2,0%
Redemption fee**	1,0%

**These fees are not applied if buy on Stock Exchange

Historical results, %

	2001*	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
Fund	-6,75	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	16,80
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	19,78

* since 9-Apr-2001

Main indicators

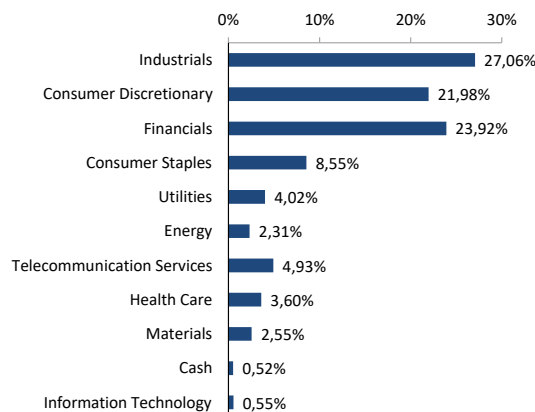
Indicator	Index	Fund
Number of Holdings	27	26
Standart Deviation	7,48%	7,41%
Alpha		-2,43%
Beta		0,98
Sharpe ratio	2,60	2,17

Corelation coefficient	0,997
Tracking Error	0,93%
Portfolio turnover ratio	7,49%
Total Expense Ratio	2,21%
Average Annual Return	8,57%

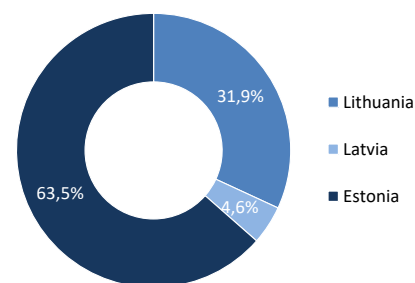
Contacts

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Sector allocation (by GICS)



Equities by country



Important notice

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