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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 OAM0BBF1L LH
 Index Bloomberg code OMXBBGI

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

Fees

Management fee 1,0%
 Subscription fee** 2,0%
 Redemption fee** 1,0%
 **These fees are not applied if buy on Stock Exchange

Main indicators

Indicator	Index	Fund
Number of Holdings	27	26
Standart Deviation	7,57%	7,51%
Alpha	-2,51%	
Beta		0,98
Sharpe ratio	2,18	1,76
Corelation coefficient		0,997
Tracking Error		0,93%
Portfolio turnover ratio		7,49%
Total Expense Ratio		2,21%
Average Annual Return		8,53%

Contacts

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TOP 10 holdings (%)

AS Tallink Group	18,34
LHV Group	11,80
AB Šiaulių bankas	10,75
Tallinna Kaubamaja	8,11
Olympic Entertainment Group	6,68
AB Telia Lietuva	5,21
Harju Elekter	4,35
AS Tallina Vesi	4,13
AS Merko Ehitus	3,67
Silvano Fashion Group	3,37

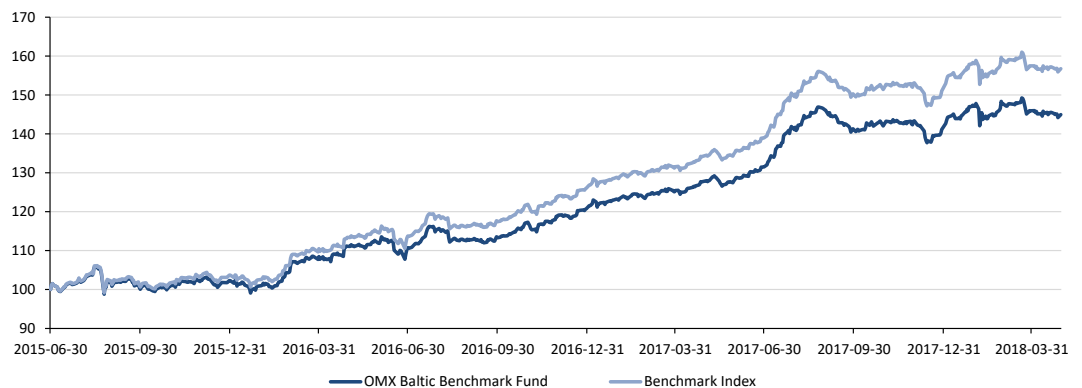
Fund Information

Net Asset Value 2,77 million
 NAV per unit 11,1088
 Fund currency EUR

Fund performance, %

Period	YTD	1m	3m	6 m	1y	3y	5y	Since inception
Fund	2,73	-0,68	-1,48	1,78	13,49	40,82	41,55	301,35
Index	3,82	-0,44	-0,84	3,27	16,77	52,93	59,67	680,49

Fund's unit value change

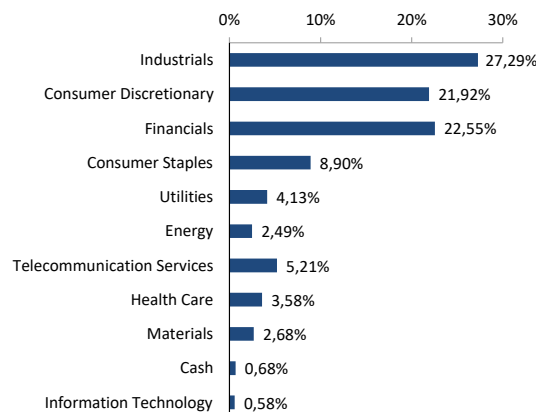


Historical results, %

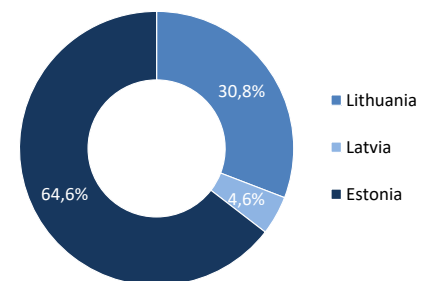
	2001*	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
Fund	-6,75	0,54	83,82	49,19	34,23	4,98	8,69	-67,69	38,82	54,65	-24,58	23,45	9,44	-8,87	11,64	18,10	16,80
Index	-12,69	12,20	105,80	68,18	52,93	9,78	4,38	-65,14	46,04	56,49	-19,11	26,63	12,16	-7,65	14,43	21,57	19,78

* since 9-Apr-2001

Sector allocation (by GICS)



Equities by country



Important notice

OMX Baltic Benchmark Fund may not be suitable for all investors. Management Company does not guarantee the performance of the Fund. Fund's results in the past do not guarantee or in any way affect future results. Further, Management Company and/or its affiliated companies and/or their employees from time to time may hold shares or holdings in the underlying shares of any security included in this document and may as principal or agent buy or sell securities.

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