



am.orion.lt

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 | OMXBGGI |

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 (2017.01.31) | 27 | 28 |
| Standart Deviation (12m) | 7,57% | 7,66% |
| Alpha (12m) | | 0,51% |
| Beta (12m) | | 0,94 |
| Sharpe ratio (12m)*** | 3,30 | 2,81 |
| Corelation coefficient (12m) | | 0,94 |
| Tracking Error (12m) | | 2,24% |
| Portfolio turnover ratio (2015) | | 7,37% |
| Total Expense Ratio (2015) | | 2,18% |

*** Annual risk free rate: 0,6%

Contacts

| | |
|---------|---|
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TOP 10 holdings (%)

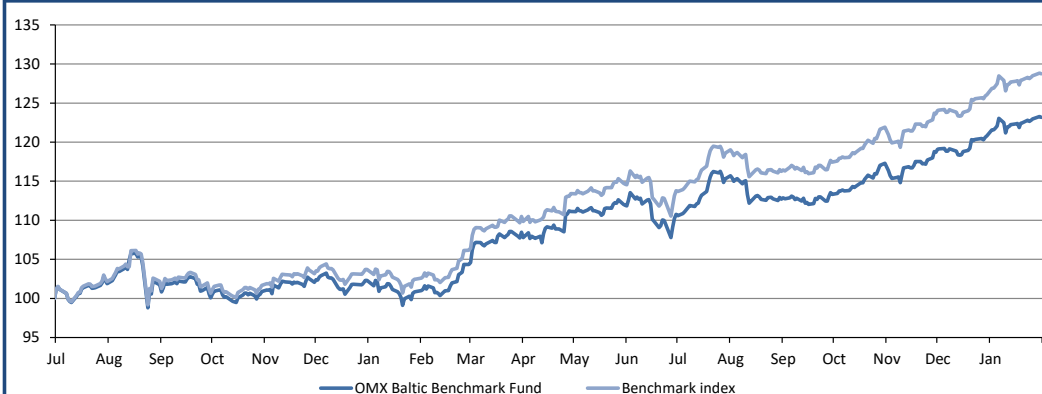
| | | |
|-----------------------------|----|-------|
| AS Tallink Group | EE | 17,86 |
| LHV Group | EE | 9,67 |
| Tallinna Kaubamaja | EE | 8,66 |
| Olympic Entertainment Group | EE | 7,18 |
| AB Šiaulių bankas | LT | 7,00 |
| Tallina Vesi | EE | 6,07 |
| AB TEO LT | LT | 4,79 |
| Silvano Fashion Group | EE | 4,28 |
| AB Apranga | LT | 3,48 |
| Merko Ehitus | EE | 3,35 |

Fund Information

| | |
|-----------------|--------------|
| Net Asset Value | 2,28 million |
| NAV per unit | 9,4399 |
| Fund currency | EUR |

Fund performance, %

| Period | 1m | 3m | 6m | 1y | 3y | YTD |
|---------------------|------|------|------|-------|-------|------|
| Fund return | 1,96 | 5,02 | 6,82 | 22,10 | 18,38 | 1,96 |
| Index return | 2,12 | 5,60 | 8,55 | 25,62 | 26,59 | 2,12 |

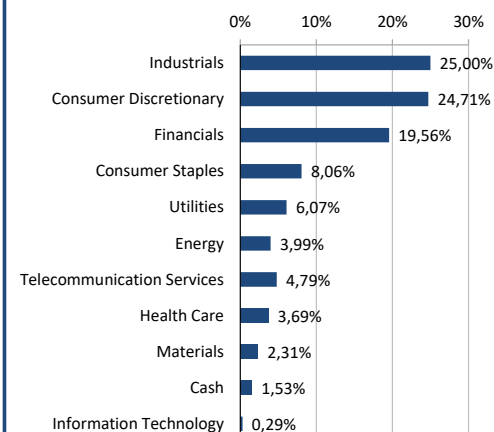


Historical results, %

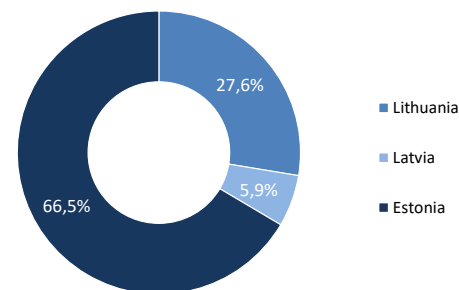
| | 2001** | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 |
|-------|--------|-------|--------|-------|-------|------|------|--------|-------|-------|--------|-------|-------|-------|-------|-------|
| Fund | -6,42 | 0,54 | 83,82 | 49,19 | 34,23 | 4,98 | 8,69 | -67,7 | 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

OMX Baltic Benchmark Fund (the Fund) may not be suitable for all investors. Orion Asset Management (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.

OMX Baltic Benchmark Fund is Investment Company with Variable Capital, which is authorised and regulated by the Central Bank of the Republic of Lithuania. This document was issued for informational purposes only and is not constructed as an offer, recommendation or invitation to buy/sell Fund's shares.

It is strongly recommended to overview Fund's Prospect and Articles of Association before making a decision to invest in the Fund.