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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 1,0%
 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	28	29
Standart Deviation (12m)	5,50%	5,49%
Alpha (12m)		-2,04%
Beta (12m)		0,98
Sharpe ratio (12m)	4,28	3,73
Correlation coefficient (12m)		0,999
Tracking Error (12m)		0,82%
Portfolio turnover ratio (2016)		26,49%
Total Expense Ratio (2016)		2,10%
Average Annual Return		8,59%

Contacts

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TOP 10 holdings (%)

AS Tallink Group	15,95
AB Šiaulių bankas	10,45
LHV Group	10,03
Tallinna Kaubamaja	8,28
Olympic Entertainment Group	6,83
AS Tallina Vesi	4,91
AB Telia Lietuva	4,53
Harju Elekter	3,71
Silvano Fashion Group	3,59
AS Merko Ehitus	3,09

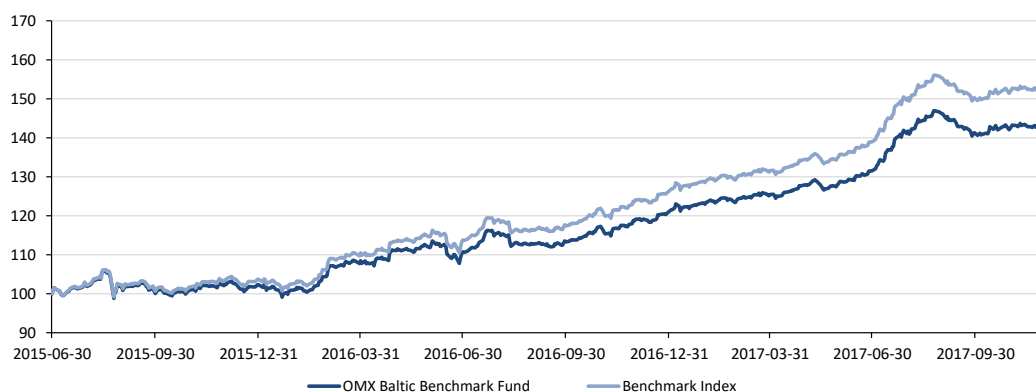
Fund Information

Net Asset Value 2,65 million
 NAV per unit 10,9791
 Fund currency EUR

Fund performance, %

Period	YTD	1m	3m	6m	1y	3y	5y	Since inc.
Fund	18,58	0,59	-2,02	11,74	20,71	51,71	64,04	296,67
Index	21,37	0,79	-1,51	13,22	23,78	64,14	84,45	664,15

Fund's unit value change

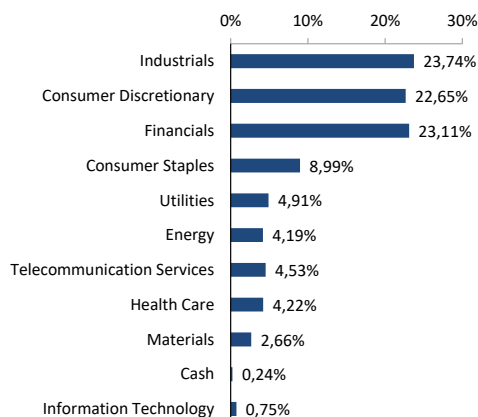


Historical results, %

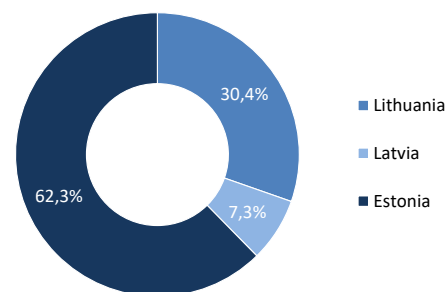
	2001*	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
Fund	-6,42	0,54	83,82	49,19	34,23	4,98	8,69	-67,69	38,82	54,65	-24,58	23,45	9,44	-8,87	11,64	18,10
Index	-12,69	12,20	105,80	68,18	52,93	9,78	4,38	-65,14	46,04	56,49	-19,11	26,63	12,16	-7,65	14,43	21,57

* since 9-Apr-2001

Sector allocation (by GICS)



Equities by country



Important notice

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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