

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	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

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	26	27
Standart Deviation	6,89%	6,80%
Alpha		-2,77%
Beta		1,00
Sharpe ratio	-0,19	-1,12

Correlation coefficient	0,987
Tracking Error	1,03%
Portfolio turnover ratio	7,49%
Total Expense Ratio	2,21%
Average Annual Return	7,60%

Contacts

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TOP 10 holdings (%)

AS Tallink Group	17,34
Tallinna Sadam	11,86
LHV Group	11,33
AB Šiaulių bankas	11,03
Tallinna Kaubamaja	8,16
AB Telia Lietuva	5,15
AS Tallina Vesi	4,06
Harju Elekter	3,45
AS Merko Ehitus	3,16
Silvano Fashion Group	3,02

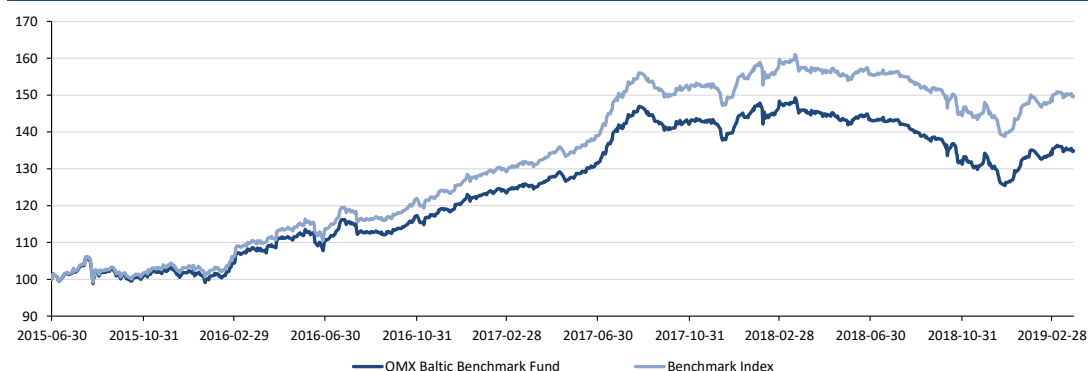
Fund Information

Net Asset Value	1,99 million
NAV per unit	10,3352
Fund currency	EUR

Fund performance, %

Period	YTD	1m	3m	6 m	1y	3y	5y	Since inception
Fund	6,80	0,73	6,80	-2,45	-7,60	24,33	37,47	273,40
Index	7,09	0,93	0,93	7,09	-1,32	35,46	55,71	649,72

Fund's unit value change

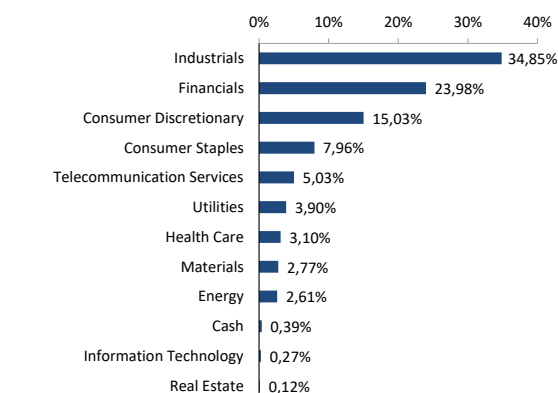


Historical results, %

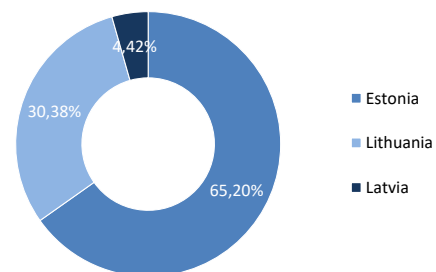
	2001*	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
Fund	-6,75	0,54	83,82	49,19	34,23	4,98	8,69	-67,69	38,82	54,65	-24,58	23,45	9,44	-8,87	11,64	18,10	16,80	-10,51
Index	-12,69	12,20	105,80	68,18	52,93	9,78	4,38	-65,14	46,04	56,49	-19,11	26,63	12,16	-7,65	14,43	21,57	19,78	-7,44

* 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. 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.