



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 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	22	24
Standart Deviation	4,65%	4,59%
Alpha		-0,48%
Beta		0,89
Sharpe ratio	2,16	1,59
Correlation coefficient	0,972	
Tracking Error	3,15%	
Portfolio turnover ratio	32,48%	
Total Expense Ratio	2,50%	
Average Annual Return	7,66%	

**Contacts**

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**TOP 10 holdings (%)**

AS Tallink Group	16,94
LHV Group	15,87
AB Šiaulių bankas	11,92
Tallinna Sadam	11,73
Tallinna Kaubamaja	8,07
AB Telia Lietuva	6,07
AS Tallina Vesi	5,17
Silvano Fashion Group	3,66
Harju Elekter	3,45
AS Merko Ehitus	3,27

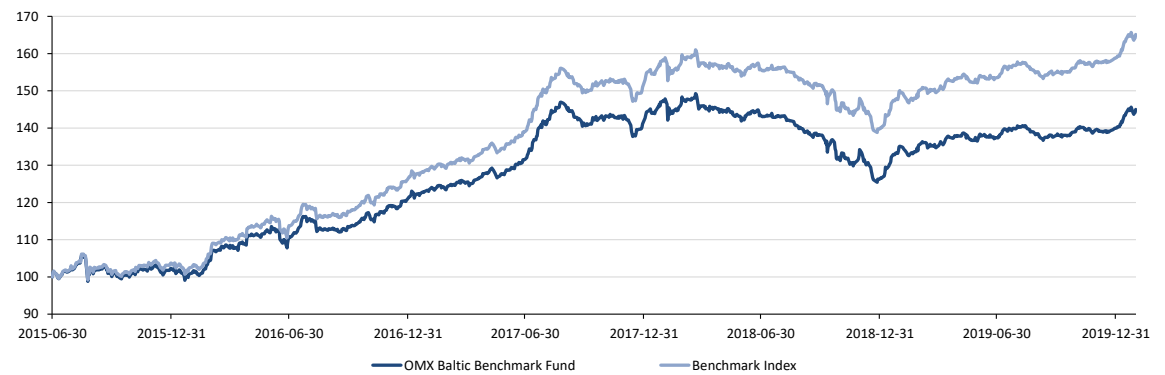
**Fund Information**

Net Asset Value	1,99 mln.
NAV per unit	11,1123
Fund currency	EUR

**Fund performance, %**

Period	YTD	1m	3m	6 m	1y	3y	5y	Since inception
Fund	14,83	3,63	3,87	4,74	7,31	17,72	48,95	301,48
Index	18,14	3,97	5,16	6,47	10,05	28,25	71,20	162,44

**Fund's unit value change**

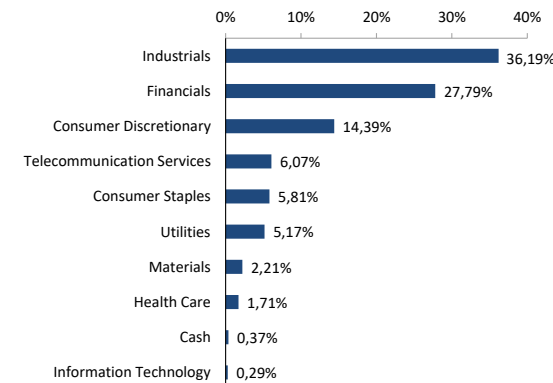


**Historical results, %**

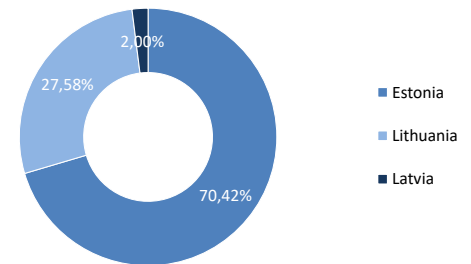
	2001*	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Fund	-6,75	0,54	83,82	49,19	34,23	4,98	8,69	-67,69	38,82	54,65	-24,58	23,45	9,44	-8,87	11,64	18,10	16,80	-10,51	10,40
Index	-12,69	12,20	105,80	68,18	52,93	9,78	4,38	-65,14	46,04	56,49	-19,11	26,63	12,16	-7,65	14,43	21,57	19,78	-7,44	12,84

\* 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.