



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
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	21
Standart Deviation	6,83%	6,83%
Alpha		-0,48%
Beta		0,89
Sharpe ratio	40,53	0,24
Corelation coefficient		0,990
Tracking Error		3,15%
Portfolio turnover ratio		13,02%
Total Expense Ratio		2,93%
Average Annual Return		7,27%

Contacts

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TOP 10 holdings (%)

LHV Group	16,65
AS Tallink Group	16,62
Tallinna Sadam	11,91
AB Šiaulių bankas	11,76
Tallinna Kaubamaja	8,41
AB Telia Lietuva	6,20
AS Tallina Vesi	5,09
Silvano Fashion Group	3,50
AS Merko Ehitus	3,31
Harju Elekter	3,13

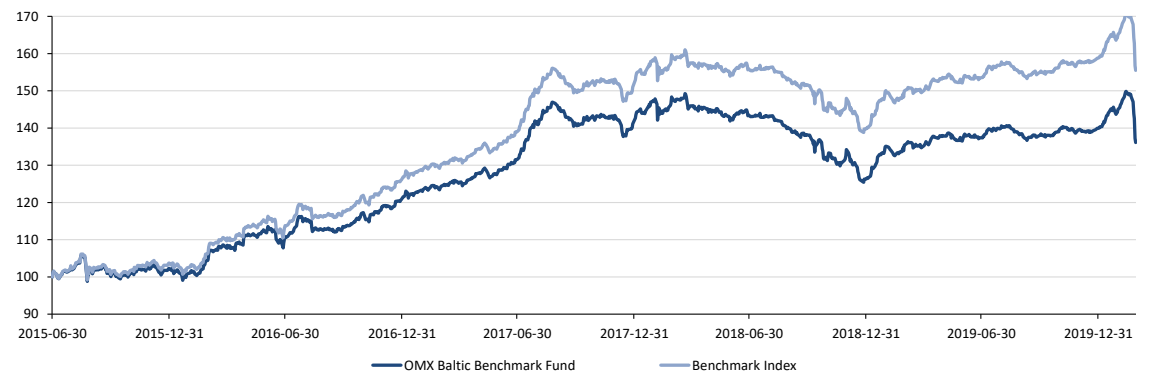
Fund Information

Net Asset Value	1,86 mln.
NAV per unit	10,4319
Fund currency	EUR

Fund performance, %

Period	YTD	1m	3m	6m	1y	3y	5y	Since inception
Fund	-2,75	-6,12	-2,36	-1,68	1,67	10,30	34,14	276,90
Index	-2,07	-5,82	-1,39	0,27	4,86	20,39	54,42	147,18

Fund's unit value change

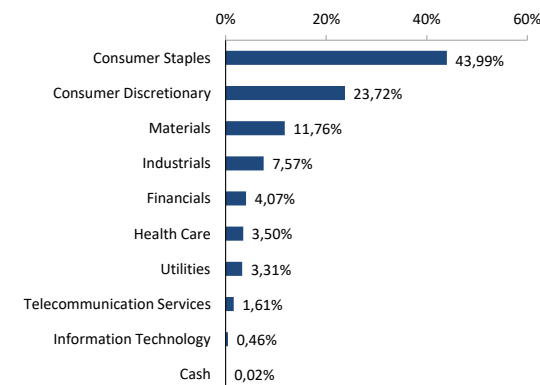


Historical results, %

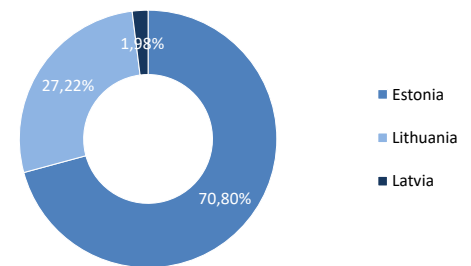
	2001*	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Fund	-6,75	0,54	83,82	49,19	34,23	4,98	8,69	-67,69	38,82	54,65	-24,58	23,45	9,44	-8,87	11,64	18,10	16,80	-10,51	10,40
Index	-12,69	12,20	105,80	68,18	52,93	9,78	4,38	-65,14	46,04	56,49	-19,11	26,63	12,16	-7,65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

* since 9-Apr-2001

Sector allocation (by GICS)



Equities by country



Important notice

Please note that past performance does not provide guarantees for the future performance. If the return on investment was positive in the past, that may be not the case in the future. The return on investment is associated with a risk: the investment value may decrease and increase during the investment period, therefore, you may recover less than invested or suffer from loss of all the invested funds.
The Asset Management Company does not guarantee the return on investment. You are responsible for your investment decisions and should read thoroughly the fund rules, the prospectus, the key investors' information document and other relevant information before making beforementioned decisions. These documents are available on the am.orion.lt website or by contacting the Asset Management Company (the documents are provided if you meet the criteria of fund investors). Before making an investment decision, you or your investment advisors of your choice must evaluate the investment strategy of the selected mutual fund, the applicable fees and all the risks associated with the investment.
The provided information is intended for a limited number of beneficiaries interested in investing in mutual funds managed by UAB Orion Asset Management. Information is confidential and may not be distributed or otherwise transmitted to other parties.
Please note that OMX Baltic Benchmark Fund is Investment Company with Variable Capital, which is authorised and regulated by the Bank 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.