OMX BALTIC BENCHMARK FUND

Monthly fund report | September 2021

am-orion-lt

Fund Description

The first open-end investment fund established in Lithuania that started its activities on 9 April 2001. Fund invests in Baltic region equity, listed on the NASDAQ OMX Baltic Stock Exchanges

Fund Facts

Codes

ISIN code	LT0000990012
Bloomberg code	OAMOBBF1L 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	24	24
Standart Deviation	14.22%	13.24%
Alpha		-2.10%
Beta		0.95
Sharpe ratio	4.63	4.45
Corelation coeficient		0.988
Tracking Error		1.78%
Portfolio turnover ratio		17.15%
Total Expense Ratio		3.11%
Average Annual Return		8.79%

Contacts

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TOP 10 holdings (%)

LHV Group	19%
AB Ignitis grupė	16%
AB Šiaulių bankas	13%
Tallinna Sadam	5%
AS Tallink Group	5%
Tallinna Kaubamaja	5%
Coop Pank share	5%
AB Telia Lietuva	5%
AS Tallina Vesi	3%
Harju Elekter	3%

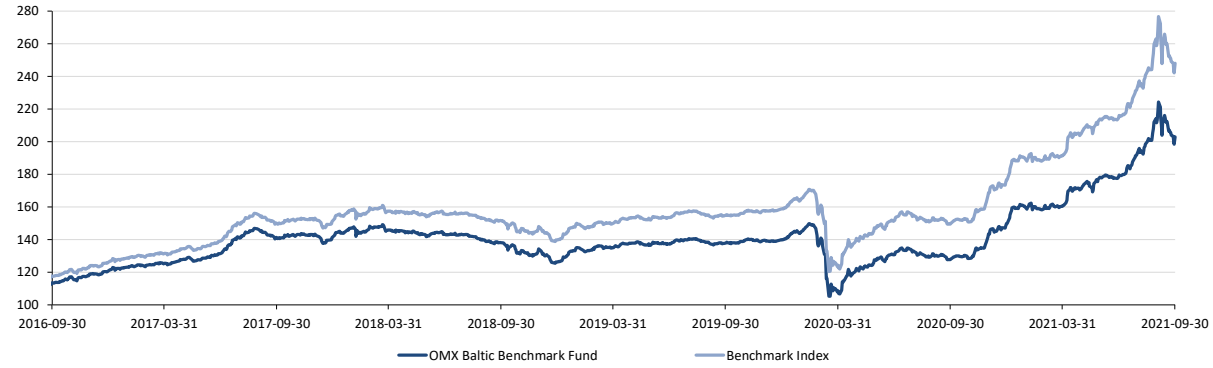
Fund Information

Net Asset Value	2.51 mln.
NAV per unit	15.5555
Fund currency	EUR

Fund performance, %

Period	YTD	1m	3m	6 m	1y	3y	5y	Since inception
Fund	35.48	-4.08	13.93	26.44	58.87	46.82	79.12	462.01
Index	40.37	-4.14	15.73	29.56	65.78	63.53	111.19	294.25

Fund's unit value change

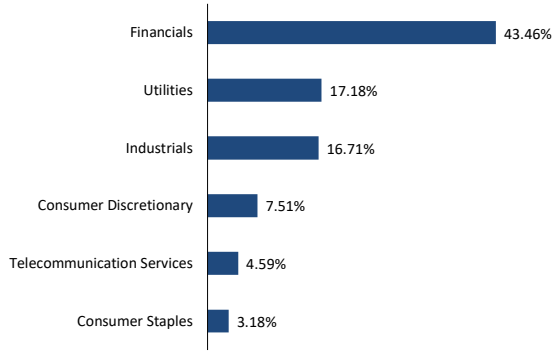


Historical results, %

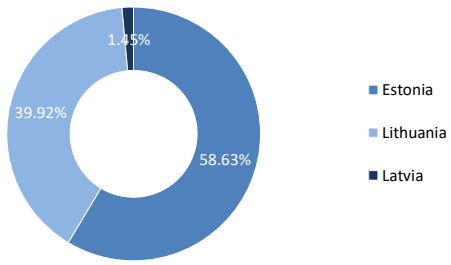
	2001*	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
Fund	-6.75	0.54	83.82	49.19	34.23	4.98	8.69	-67.69	38.82	54.65	-24.58	23.45	9.44	-8.87	11.64	18.10	16.80	-10.51	10.40	7.08
Index	-12.69	12.20	105.80	68.18	52.93	9.78	4.38	-65.14	46.04	56.49	-19.11	26.63	12.16	-7.65	14.43	21.57	19.78	-7.44	12.84	11.27

* 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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