



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 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 | 24     | 24     |
| Standard Deviation | 16.33% | 15.55% |
| Alpha              |        | -3.04% |
| Beta               |        | 0.95   |
| Sharpe ratio       | 1.37   | 1.13   |

|                          |        |
|--------------------------|--------|
| Correlation coefficient  | 0.989  |
| Tracking Error           | 1.72%  |
| Portfolio turnover ratio | 57.87% |
| Total Expense Ratio      | 3.38%  |
| Average Annual Return    | 8.16%  |

### Contacts

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### TOP 10 holdings (%)

|                    |     |
|--------------------|-----|
| LHV Group          | 25% |
| AB Ignitis grupė   | 13% |
| AB Šiaulių bankas  | 12% |
| Tallink Grupp      | 8%  |
| Enefit Green AS    | 8%  |
| Tallinna Sadam     | 5%  |
| Tallinna Kaubamaja | 5%  |
| AB Telia Lietuva   | 5%  |
| Coop Pank share    | 3%  |
| Merko Ehitus       | 3%  |

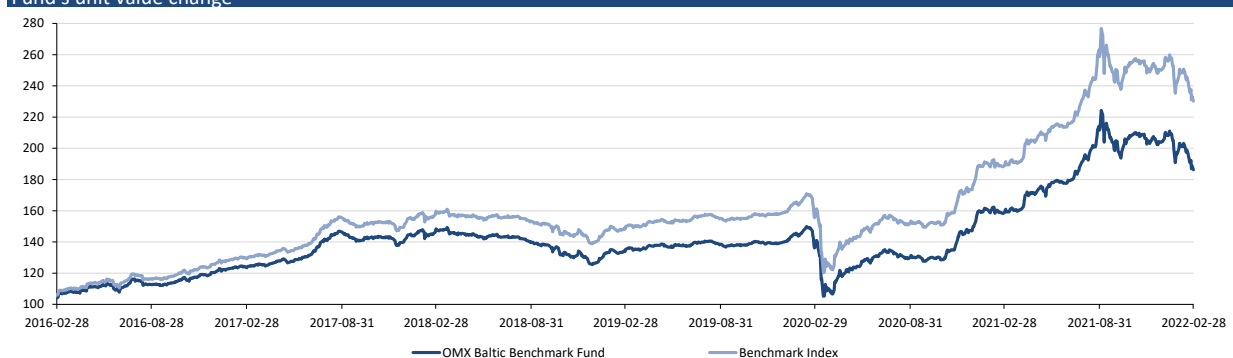
### Fund Information

|                 |           |
|-----------------|-----------|
| Net Asset Value | 2.27 mln. |
| NAV per unit    | 14.2730   |
| Fund currency   | EUR       |

### Fund performance, %

| Period | YTD   | 1m    | 3m    | 6m     | 1y    | 3y    | 5y    | Since inception |
|--------|-------|-------|-------|--------|-------|-------|-------|-----------------|
| Fund   | -8.92 | -6.75 | -8.08 | -11.99 | 17.62 | 39.11 | 50.92 | 415.67          |
| Index  | -8.23 | -6.51 | -7.22 | -11.00 | 22.32 | 55.28 | 78.28 | 266.04          |

### Fund's unit value change

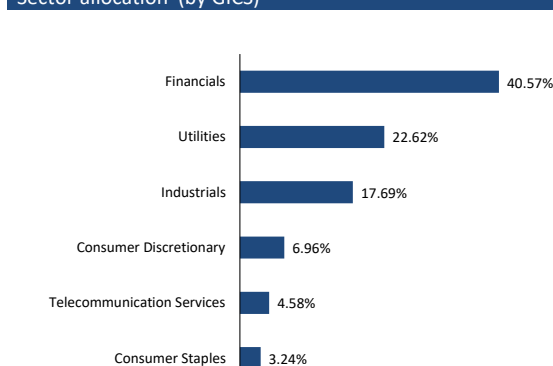


### Historical results, %

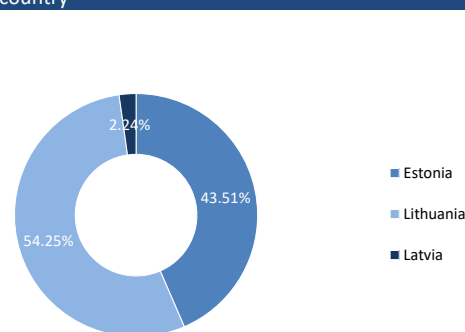
|       | 2001*  | 2002  | 2003   | 2004  | 2005  | 2006 | 2007 | 2008   | 2009  | 2010  | 2011   | 2012  | 2013  | 2014  | 2015  | 2016  | 2017  | 2018   | 2019  | 2020  | 2021  |
|-------|--------|-------|--------|-------|-------|------|------|--------|-------|-------|--------|-------|-------|-------|-------|-------|-------|--------|-------|-------|-------|
| 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  | 36.49 |
| 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 | 42.01 |

\* 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.