

# Nter

## Asset Management

## OMX BALTIC BENCHMARK FUND

### Monthly fund report I May 2024

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

#### TOP 10 holdings (% of NAV)

LHV Group	28%
AB Ignitis grupė	12%
AB Šiaulių bankas	10%
Tallink Grupp	8%
Enefit Green AS	7%
Coop Pank share	5%
Tallinna Kaubamaja	5%
AB Telia Lietuva	4%
Tallinna Sadam	3%
Merko Ehitus	3%

#### Fund Information

Net Asset Value	1,69 mln.
NAV per unit	13,3130
Fund Currency	EUR

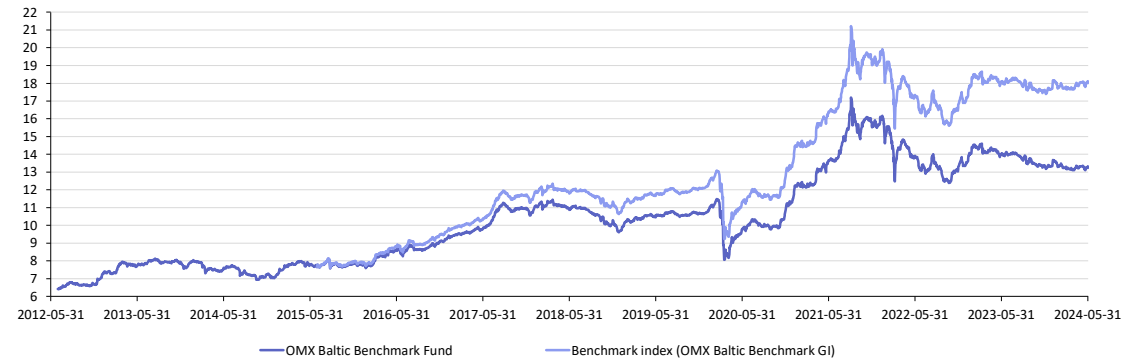
#### Fund Performance, %

Period	YTD	1m	3m	6m	1y	3y	5y	Since inception	Avg. Annual
<b>Fund</b>	-0,12	-0,01	1,01	-0,48	-5,22	-2,55	27,28	381,0	7,02
<b>Index</b>	2,49	0,45	2,54	2,74	0,05	10,54	55,47	1232,6	11,77

#### Fund Facts

<b>Codes</b>	
ISIN code	LT0000990012
Bloomberg code	OAMOBFF1L LH
Index Bloomberg code	OMXBGGI
<b>Fund type</b>	
UCITS III eligible	Yes
Legal form	UCITS, ICVC
Underlying holdings	Equities & cash
<b>Inception date</b>	2001 04 09
Managing company	Nter Asset Management
Supervisor	Bank of Lithuania
<b>Custodian</b>	AB SEB bankas
Settlement date	T + 2
Treatment of income	Capitalization
Suggested investment period	2-5 years
Market maker	Orion Securities

#### Fund's unit value change



#### Fees

Management fee	1% (min. 3.000 EUR/mo.)
Subscription fee**	2,0%
Redemption fee**	1,0%

\*\*These fees are not applicable if fund shares are bought or sold on the stock exchange.

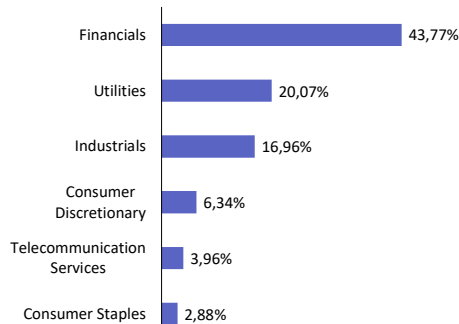
#### Historical results, %

	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Fund	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	-14,57	-0,44
Index	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	-11,75	4,19

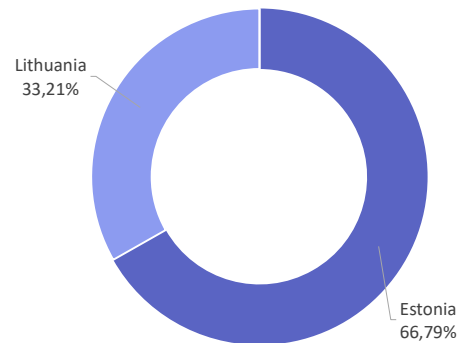
#### Main indicators

Indicator	Index	Fund
Number of Holdings	20	20
Standart Deviation	5,91%	5,88%
Alpha		-5,26%
Beta		0,96
Sharpe ratio	0,003	-0,89
Correlation coefficient		0,997
Tracking Error		1,67%
Portfolio turnover ratio		9,40%
Total Expense Ratio		4,50%
Average Annual Return		7,02%

#### Sector allocation (by GICS)



#### Equities by country



#### Contacts

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#### Important notice

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