

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	26%
AB Ignitis grupė	13%
AB Šiaulių bankas	10%
Enefit Green AS	9%
Tallink Grupp	7%
Coop Pank share	5%
AB Telia Lietuva	5%
Tallinna Kaubamaja	5%
Tallinna Sadam	4%
Merko Ehitus	3%

#### Fund Information

Net Asset Value	1,86 mln.
NAV per unit	13,9793
Fund Currency	EUR

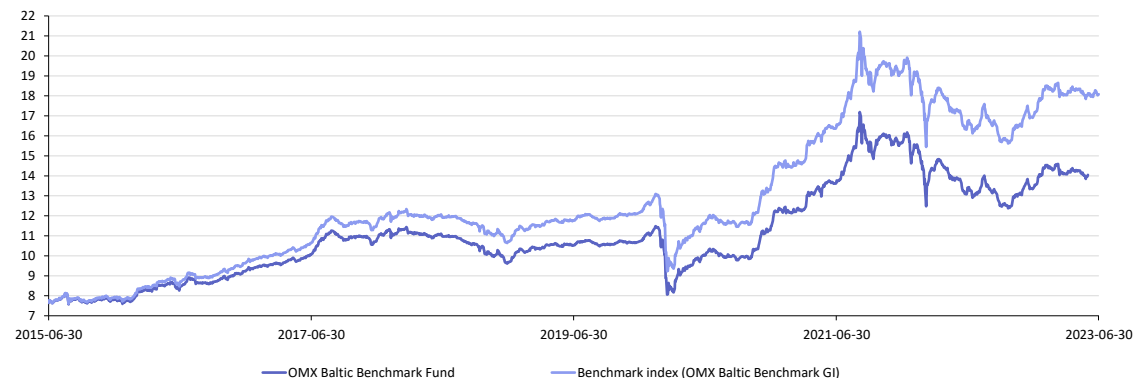
#### Fund Performance, %

Period	YTD	1m	3m	6m	1y	3y	5y	Since inception	Avg. Annual
<b>Fund</b>	4,42	-0,47	-0,81	4,42	4,29	39,40	27,08	405,1	7,55
<b>Index</b>	6,57	-0,15	0,18	6,57	8,17	55,66	51,34	1378,3	12,27

#### 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
<b>Managing company</b>	Nter Asset Management
<b>Supervisor</b>	Bank of Lithuania
<b>Custodian</b>	AB SEB bankas
<b>Settlement date</b>	T + 2
<b>Treatment of income</b>	Capitalization
<b>Suggested investment period</b>	2-5 years
<b>Market maker</b>	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.

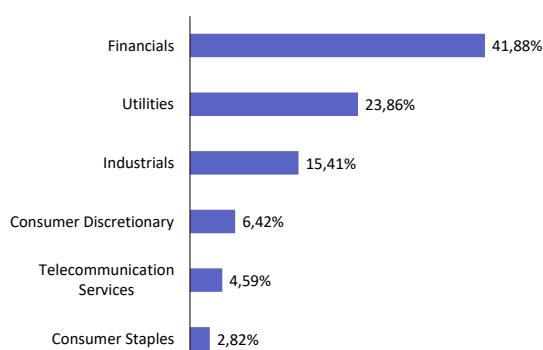
#### Historical results, %

	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
<b>Fund</b>	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
<b>Index</b>	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

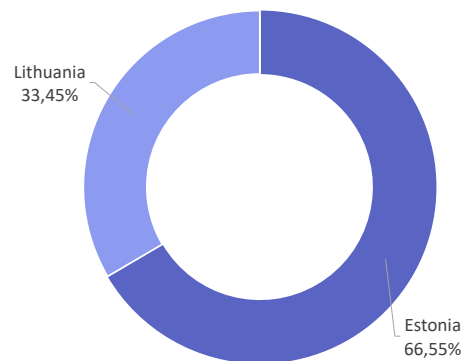
#### Main indicators

Indicator	Index	Fund
Number of Holdings	21	21
Standard Deviation	21,30%	20,58%
Alpha		-3,64%
Beta		1,00
Sharpe ratio	0,38	0,21
Correlation coefficient		0,997
Tracking Error		1,12%
Portfolio turnover ratio		25,13%
Total Expense Ratio		2,05%
Average Annual Return		7,55%

#### Sector allocation (by GICS)



#### Equities by country



#### Contacts

Address	A. Tumeno st. 4, West entrance, 12th floor, LT-01109 Vilnius, Lithuania
E-mail	info@nteram.lt
Website	www.orionam.lt

#### 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.