

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	27%					
AB Ignitis grupė	13%					
AB Šiaulių bankas	10%					
Enefit Green AS	8%					
Tallink Grupp	8%					
Coop Pank share	6%					
Tallinna Kaubamaja	5%					
AB Telia Lietuva	4%					
Tallinna Sadam	4%					
Merko Ehitus	3%					

Fund's unit value change

Fund Information	
Net Asset Value	1,82 mln.
NAV per unit	13,6454
Fund Currency	EUR

Fund Performance, %										
Period	YTD	1m	3m	6 m	1y	Зу	5y	Since inception	Avg. Annual	
Fund	1,93	-2,93	-2,85	-5,45	2,03	36,54	27,30	393,0	7,38	
Index	4,84	-2,59	-1,77	-3,41	5,93	52,44	51,37	1339,4	12,09	

Fund Facts

Managing company Supervisor

 Codes
 LT0000990012

 ISIN code
 LT0000990012

 Bloomberg code
 OAMOBBF1L LH

 Index Bloomberg code
 OMXBBGI

 Fund type
 Yes

 UCITS III eligible
 Yes

 Legal form
 UCITS, ICVC

 Underlying holdings
 Equities & cash

 Inception date
 2001 04 09

Nter Asset Management Bank of Lithuania

Custodian AB SEB bankas
Settlement date T + 2
Treatment of income Capitalization
Suggested investment period 2-5 years
Market maker Orion Securities

Market maker Orion Securities

Fees

Management fee
Subscription fee** 2,0%

Redemption fee** 1,0%

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

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7 - 2015-	.07-31	2016-07-31	2017-07-31	2018-07-31	2019-07-31	2020-07-31	2021-07-31	2022-07-31	2023-07-31

Historical results, %																					
	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
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
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

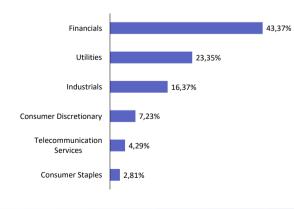
Main indicators

Indicator	Index	Fund
Number of Holdings	21	21
Standart Deviation	21,36%	20,64%
Alpha		-3,72%
Beta		1,00
Sharpe ratio	0,28	0,10
Corelation coeficient		0,997
Tracking Error		1,20%
Portfolio turnover ratio		25,13%
Total Expense Ratio		2,05%
Average Appual Peturn		7 38%

Contacts

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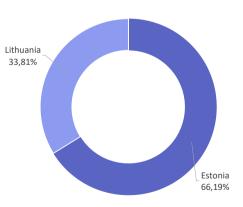
Sector allocation (by GICS)



—OMX Baltic Benchmark Fund

Equities by country

— Benchmark index (OMX Baltic Benchmark GI)



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 regulations during 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.