

Nter

Asset Management

OMX BALTIC BENCHMARK FUND

Monthly fund report | June 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	11%
Tallink Grupp	7%
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	1,65 mln.
NAV per unit	13,0171
Fund Currency	EUR

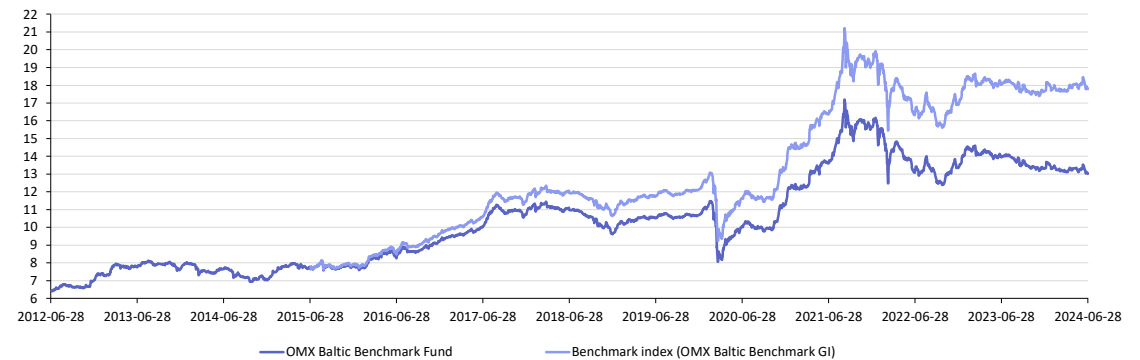
Fund Performance, %

Period	YTD	1m	3m	6m	1y	3y	5y	Since inception	Avg. Annual
Fund	-2,34	-2,22	-0,77	-2,34	-6,88	-4,66	23,65	370,3	6,89
Index	0,60	-1,84	0,67	0,60	-1,65	8,29	51,22	1164,2	11,64

Fund Facts

Codes	
ISIN code	LT0000990012
Bloomberg code	OAMOBFF1L LH
Index Bloomberg code	OMXBGGI
Fund type	
UCITS III eligible	Yes
Legal form	UCITS, ICVC
Underlying holdings	Equities & cash
Inception date	2001 04 09
Managing company	Nter Asset Management
Supervisor	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

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.

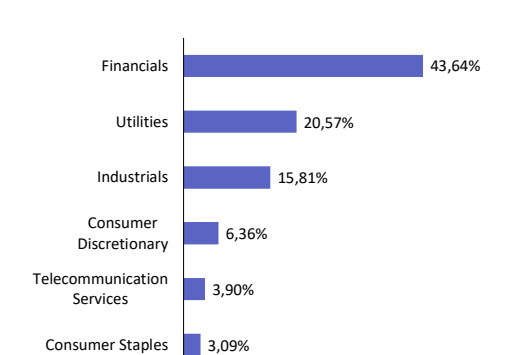
Historical results, %

	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
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	

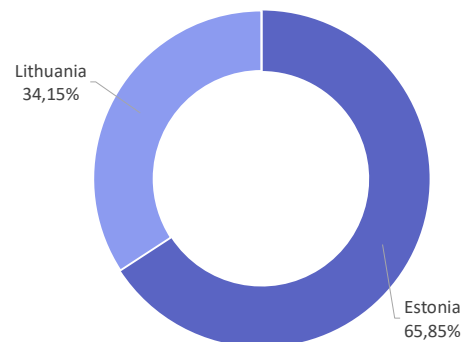
Main indicators

Indicator	Index	Fund
Number of Holdings	20	20
Standart Deviation	6,14%	6,09%
Alpha		-5,38%
Beta		0,96
Sharpe ratio	-0,273	-1,14
Correlation coefficient		0,996
Tracking Error		1,68%
Portfolio turnover ratio		9,40%
Total Expense Ratio		4,50%
Average Annual Return		6,89%

Sector allocation (by GICS)



Equities by country



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Important notice

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