

Nter

Asset Management

OMX BALTIC BENCHMARK FUND

Monthly fund report I July 2023

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 | 11% |
| Enefit Green AS | 9% |
| Tallink Grupp | 7% |
| Coop Pank share | 6% |
| Tallinna Kaubamaja | 5% |
| AB Telia Lietuva | 4% |
| Tallinna Sadam | 4% |
| Merko Ehitus | 3% |

Fund Information

| | |
|-----------------|-----------|
| Net Asset Value | 1,87 mln. |
| NAV per unit | 14,0568 |
| Fund Currency | EUR |

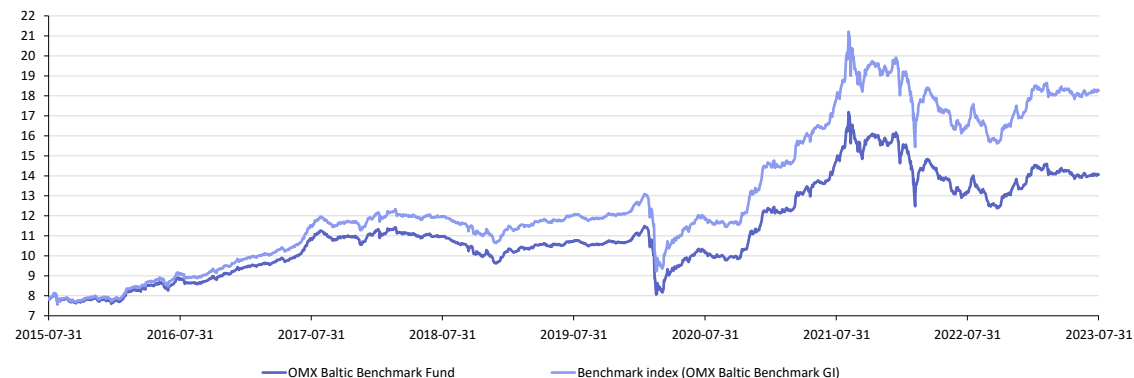
Fund Performance, %

| Period | YTD | 1m | 3m | 6 m | 1y | 3y | 5y | Since inception | Avg. Annual |
|--------------|------|------|-------|-------|-------|-------|-------|-----------------|-------------|
| Fund | 5,00 | 0,55 | -1,65 | -2,37 | 6,50 | 37,82 | 28,09 | 407,9 | 7,55 |
| Index | 7,62 | 0,99 | -0,57 | -0,30 | 10,53 | 53,68 | 52,83 | 1403,0 | 12,27 |

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.

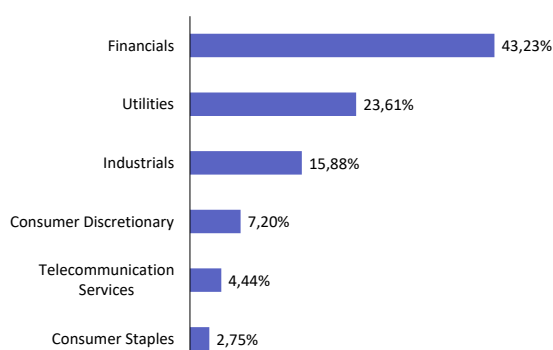
Historical results, %

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

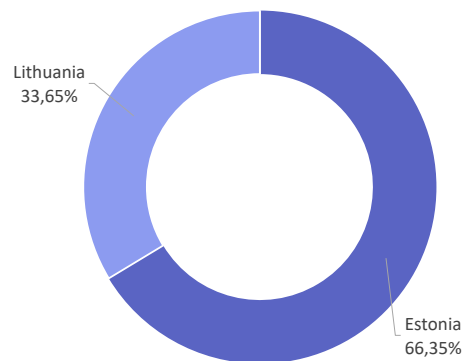
Main indicators

| Indicator | Index | Fund |
|--------------------------|--------|--------|
| Number of Holdings | 21 | 21 |
| Standard Deviation | 21,33% | 20,62% |
| Alpha | | -3,71% |
| Beta | | 1,00 |
| Sharpe ratio | 0,49 | 0,31 |
| Correlation coefficient | | 0,997 |
| Tracking Error | | 1,19% |
| Portfolio turnover ratio | | 25,13% |
| Total Expense Ratio | | 2,05% |
| Average Annual Return | | 7,55% |

Sector allocation (by GICS)



Equities by country



Contacts

| | |
|---------|---|
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Important notice

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