

## FII HERMES

ISIN: ROFIIN0000K5  
No 246 / 22.12.2021

Depository bank – BRD - Groupe Societe Generale S.A.

*Fund's constitutive documents, annual and semiannual reports, as well as other information about Fund are available free of charge at [www.atlas-am.en](http://www.atlas-am.en).*

### S.A.I. ATLAS ASSET MANAGEMENT Headquarters:

7A Bucuresti - Ploiesti, 6th floor, District 1, ZIP Code 013682 Bucharest, Romania

### Shareholders

Liviu Stefan Arnautu	59,7472%
Anca Raluca Balaci	32,9670%
Other shareholders	7,2858%

### Board Members

#### Dragos Balaci

11 years experience in several bank Treasury departments (last 5 years Manager of the Trading department): Eximbank, Bancpost and RBS Romania. Since 2009 active on the capital market as General Manager of S.A.I. Atlas Asset Management.

#### Liviu Stefan Arnautu

9 years experience in several bank Treasury departments (last 3 years Treasury Manager): Emporiki Bank Romania (Credit Agricole). 5 years active on the capital market as General Manager of S.S.I.F. IEBATRUST SA and since 2011 President of the Board of S.A.I. Atlas Asset Management.

#### Petre Terzi

20 years experience in financial markets. Vicepresident and founder member EXIMBANK between 1991-1996, member of Board of Directors EXIMBANK 1991-2001. Vicepresident CEC and member Board of Directors Credit Office 2001-2005.

## Hermes Alternative Investment Fund

Data as of 31.07.2022

Assets under Management: 22.208.217,8665 RON  
NAV: 154.761,1001 RON

FIA Hermes is an alternative investment fund (FIA) with a diversified investment policy which raises publicly financial resources and it has unlimited operating life. The fund invests mostly in financial instruments listed on Bucharest Stock Exchange or on other stock exchanges from UE or G7 and/or OCDE and also on financial derivatives products on Romanian and international markets. The financial derivatives instruments are used either for hedging purposes or investments. The fund is allowed to invest temporary liquidity in bank deposits, treasury bills or sovereign bonds. The performance of the fund is computed based on the investment products held in its portfolio. The selection of the investments is based on the assessment of growth potential and associated risk.

Performance is calculated in RON.

	Inception date	Currency	Degree of risk	Investment period	VaR ratio* max July 2022	Sharpe ratio** 2022
FII Hermes	May 2011	RON	high	60 months	5,97%	-0,12

\*VaR measures the amount of potential loss that could happen over a given period of time with a certain degree of confidence (95%).

\*\*Sharpe ratio measures the excess return per unit of volatility compared to the risk-free rate.

	Performance (%)						Since inception*
	1M	3M	6M	12M	24M	36M	
FII Hermes	2,21%	-1,74%	0,10%	-3,62%	1,90%	-0,26%	209,52%

	Annualized performance (%)						
	YtD	2021	2020	2019	2018	2017	2016
FII Hermes	-0,71%	-0,68%	-15,09%	30,69%	-18,56%	41,22%	-6,56%

\*Fund inception in May 2011

Past performance of the Fund is no guarantee of future results.

### Fees:

Management fee min 0,10% and max 0,40% per month (0,15% currently; fee included in the NAV).

Subscription fee 0,50%\*

\*Negotiable fee as mentioned in Fund Issue Prospectus

Redemption fee 0,00%.

Fund investors have the right to fully or partially redeem fund units on the 15<sup>th</sup> of each month as well as on the last day of each month. If the dates for the redemption are non-working days, the units will be offered for redemption in the next business day at the fund unit value of that business day.

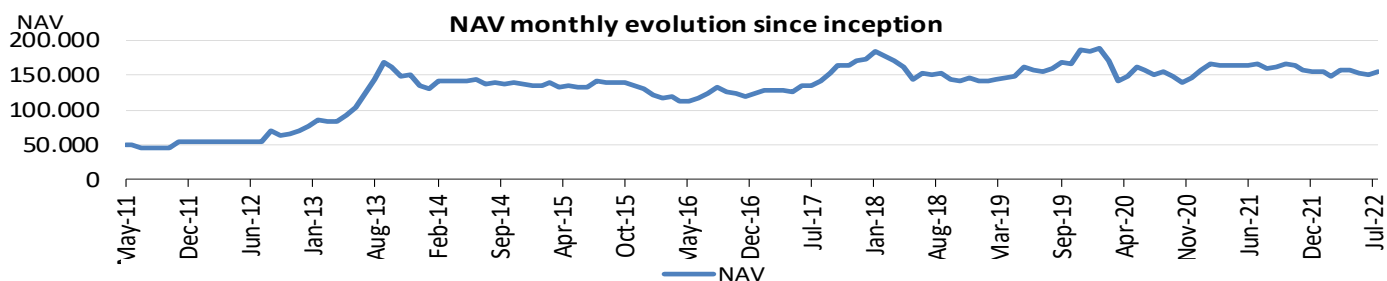
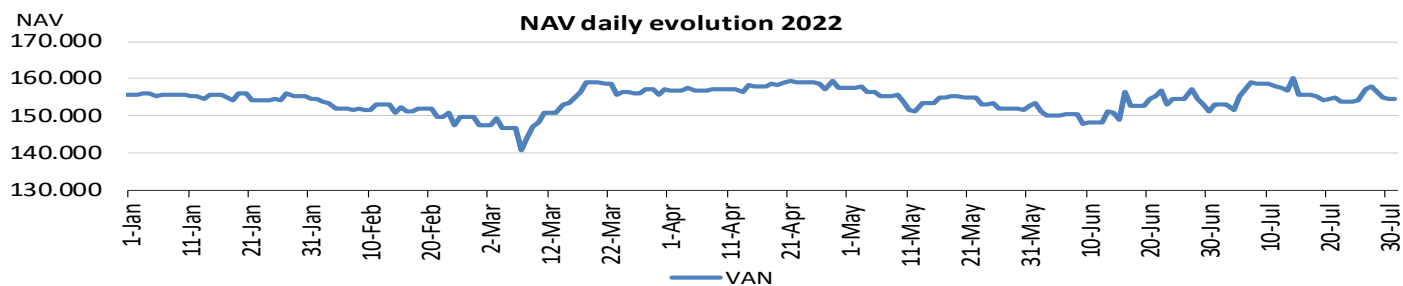


S.A.I. ATLAS ASSET MANAGEMENT S.A.

7A Bucuresti - Ploiesti, 6th floor, District 1, ZIP Code 013682, Bucharest, Romania

Phone: 0213.317.821, 0371.306.540 Fax: 0213.617.822

[contact@atlas-am.ro](mailto:contact@atlas-am.ro)



Source: S.A.I. Atlas Asset Management ([www.atlas-am.en](http://www.atlas-am.en)).



**S.A.I. ATLAS ASSET MANAGEMENT S.A.**

7A Bucuresti - Ploiesti, 6th floor, District 1, ZIP Code 013682, Bucharest, Romania

Phone: 0213.317.821, 0371.306.540 Fax: 0213.617.822

[contact@atlas-am.ro](mailto:contact@atlas-am.ro)

## Disclaimer:

This presentation is not directed to, or intended for distribution to or use by, any person or entity who is a citizen or resident of or located in Romania or any other jurisdiction where such distribution, publication, availability or use would be contrary to a law or regulation or which would subject S.A.I ATLAS ASSET MANAGEMENT SA. All material presented in this presentation, unless specifically indicated otherwise, is under copyright to S.A.I ATLAS ASSET MANAGEMENT SA. None of the material, or its content, or any copy of it, may be altered in any way, transmitted to, copied or distributed to any other party, without the express written permission of S.A.I ATLAS ASSET MANAGEMENT SA. All trademarks, service marks, and logos used in this presentation are trademarks or service marks or registered trademarks of S.A.I ATLAS ASSET MANAGEMENT SA.

The information, tools, and materials presented in this presentation are provided to you for information purposes only and are not to be used or considered as an offer, the solicitation of an offer or suggestion to act upon the information presented, nor as grounds for an investment decision. Any other information not included in this material shall be provided to the beneficiary solely upon his request. S.A.I ATLAS ASSET MANAGEMENT SA will not treat recipients of this presentation as its customers by virtue of their receiving this presentation. The investments and services contained or referred to in this presentation may not be suitable for you, and it is recommended that you consult an investment advisor or lawyer if you are in doubt about such investments or services. Nothing in this presentation constitutes investment, service, legal, accounting, or tax advice, or a representation that any investment or strategy is suitable or appropriate to your individual circumstances, or otherwise constitutes a personal recommendation to you. S.A.I ATLAS ASSET MANAGEMENT SA does not advise on the tax consequences of investments or services, and you are advised to contact an independent tax adviser. Please note in particular that the bases and levels of taxation may change.

Information and opinions presented in this presentation have been obtained or derived from sources believed by S.A.I ATLAS ASSET MANAGEMENT SA to be reliable, but S.A.I ATLAS ASSET MANAGEMENT SA makes no representation as to their accuracy or completeness.

The information, opinions and estimations presented in this material reflect the situation at the time of their drafting and can be changed without previous notice. S.A.I ATLAS ASSET MANAGEMENT SA accepts no liability for loss arising from the use of the material presented in this presentation, except that this exclusion of liability does not apply to the extent that such liability arises under specific statutes or regulations applicable to S.A.I ATLAS ASSET MANAGEMENT SA.

The presentation was drafted without taking into consideration the financial situation and investment objectives of the beneficiary and is not meant to influence in any and all ways his/her investing decisions.

The opinions and proposals presented within the material may be unsuitable to the beneficiary, depending upon the objectives, risk tolerance and financial situation of the beneficiary. This presentation is not to be relied upon in substitution for the exercise of independent judgment. S.A.I ATLAS ASSET MANAGEMENT SA may have issued, or may in the future issue, other presentations that are inconsistent with, and reach different conclusions from, the information presented in this presentation. Those presentations reflect the different assumptions, views, and analytical methods of the analysts who prepared them, and S.A.I ATLAS ASSET MANAGEMENT SA is under no obligation to ensure that such other presentations are brought to the attention of any recipient of this presentation. S.A.I ATLAS ASSET MANAGEMENT SA holds no obligation in updating the material.

S.A.I ATLAS ASSET MANAGEMENT SA may, to the extent permitted by law, act upon or use the information or opinions presented herein, or the research or analysis on which they are based, before the material is published. Additional information is, subject to duties of confidentiality, available upon request. Some investments or services referred to in this report will be offered solely by a single entity and in the case of some investments or services, solely by S.A.I ATLAS ASSET MANAGEMENT SA or its affiliates. S.A.I ATLAS ASSET MANAGEMENT SA may as well participate, invest, effect trades or other operations with the issuers whose securities are the subject of the material.

Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied, is made regarding future performance. Certain investments discussed in this report may have a high degree of volatility and may experience sudden and large falls in their value, causing losses when that investment is realized. Income yields from investments may fluctuate as well due to variation of the interest rate, foreign exchange rate, changes in the financials or operational circumstances of the companies and due to other microeconomic or macroeconomic factors. Information, opinions, and estimates contained in this report reflect a judgment at its original date of publication by S.A.I ATLAS ASSET MANAGEMENT SA and are subject to change without notice.

