

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.

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 31.08.2022

Assets under Management: 24.225.242,3318 RON
NAV: 168.817,0197 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 Aug 2022	Sharpe ratio** 2022
FII Hermes	May 2011	RON	high	60 months	5,47%	0,06

*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	9,08%	10,57%	14,46%	4,14%	9,16%	6,19%	237,63%

	Annualized performance (%)						
	YtD	2021	2020	2019	2018	2017	2016
FII Hermes	8,30%	-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 15th 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.

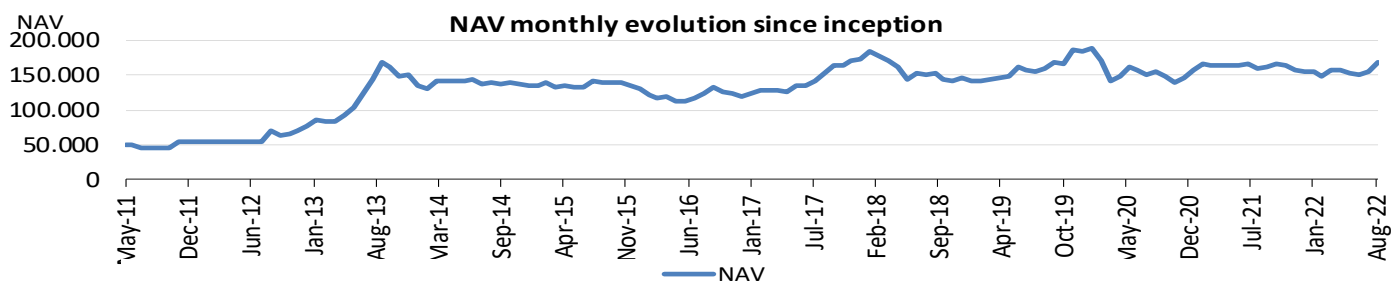
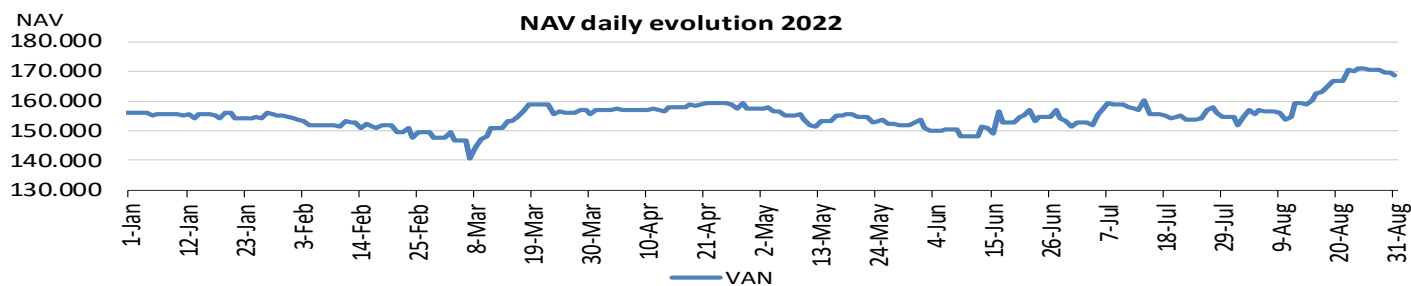


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Source: S.A.I. Atlas Asset Management (www.atlas-am.en).



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