

RAIFFEISEN FOND OPTIMÁLNÍHO ROZLOŽENÍ

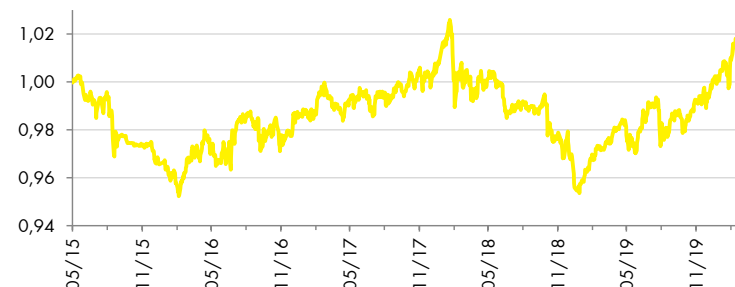
ISIN: CZ0008474731



Investment policy

- The fund assets are allocated to a broad scope of assets in various markets
- A broadly diversified, mixed fund denominated in Czech crowns
- Elimination of a possible human factor error and emotional errors using a quantitative trend model
- The investment is associated with market, currency, credit and liquidity risks

Fund unit value development



1 month	3 months	6 months	YTD	since establishment
-3,68%	-3,52%	-2,38%	-3,85%	-0,83 % p.a. / -3,93 %

2019	2018	2017	2016	2015
4,54%	-5,13 %	2,25 %	1,73 %	-3,15 %

The largest positions held by the Fund

Vanguard S&P 500 ETF			10,72%
CZGB 3.85 09/29/21	Česká republika	AA-	9,04%
SPDR Gold Shares			8,93%
Xtrackers MSCI Europe UCITS ETF			5,68%
Xtrackers DAX UCITS ETF			5,59%
BNP Float 10/08/24	BNP Paribas	A+	5,31%
LPTY Float 11/19/20	Leaseplan Corporation NV	BBB+	5,19%
CZGB 4.7 09/12/22	Česká republika	AA-	4,74%
CS Float 03/08/23	Credit Suisse AG	A+	4,47%
DB Float 06/23/21	Deutsche Bank AG	BBB+	4,41%

General information

Record Period	7. 4. 15 - 29. 02. 20
Fund type	mixed
The majority of the Fund assets	equity
Fund currency	CZK
Net asset value (NAV)	465,9 mil. Kč
Management fee	1,2 %
Entry fee	1,0 %
Exit fee	0,0 %

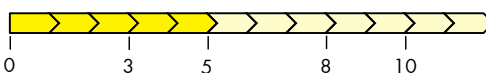
Indicators

Volatility (p. a.)	3,12%
VaR (99%, 1M)	2,10%
Drawdown	7,04%
Modified Duration	0,56
Yield to Maturity	0,84%
Coupon	1,31%
Total amount of the positions	15

The Fund is placed in Risk Group 4

← Potentially lower reward			Potentially higher reward →			
← Lower risk			Higher risk →			
1	2	3	4	5	6	7

Recommended investment horizon



Fund currency allocation

CZK	82%
USD	10%
EUR	5%

Asset allocation

Bonds	45%
Equities	36%
Cash	19%
Commodities	9%
Others	9%

Notice

It is our duty, under the legislation governing collective investments, to warn investors that any past performance of the Fund shall not guarantee identical performance also in future. The value of investments and their yields may fluctuate and there is no guarantee of return of the original invested amount. Investments in collective investment funds (UCITS) are not covered by insurance applicable to bank deposits. The full funds names and additional information, including information about fees and risks contained in investment, are available in Czech language at www.rfis.cz.