

RAIFFEISEN FOND OPTIMÁLNÍHO ROZLOŽENÍ

ISIN: CZ0008474731



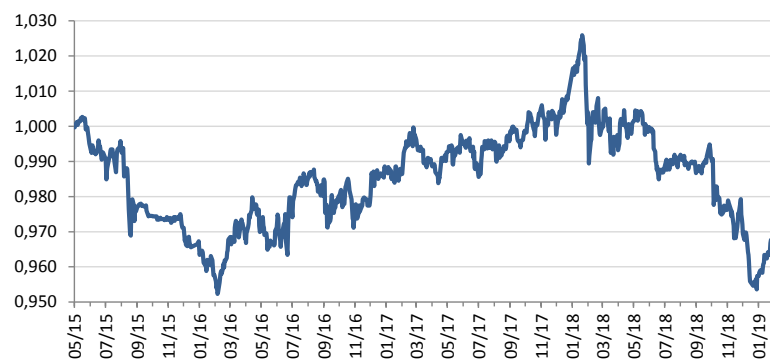
Investment policy

- The fund assets have been 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 investments comprise market, currency, credit and liquidity risks

General information

Record Period	7. 4. 15 - 31. 1. 19
Fund type	mixed
The majority of the Fund assets	equity
Fund currency	CZK
Net asset value (NAV)	740,7 mil. Kč
Management fee	1,2 %
Entry fee	1,0 %
Exit fee	0,0 %

Fund unit value development



1 month	3 months	6 months	2018	2017	2016	2015	since establishment
1,24 %	-0,99 %	-2,22 %	-5,13 %	2,26 %	1,73 %	-3,15 %	-0,87 % p.a. / -3,23 %

Indicators

Volatility (p. a.)	3,17 %
VaR (99%, 1M)	2,14 %
Drawdown	7,04 %
Modified Duration	0,49
Yield to Maturity	0,98 %
Coupon	1,34 %
Total amount of the positions	21

The Fund is placed in Risk Group 3

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

Recommended investment horizon



Fund currency allocation

CZK	95%
USD	4%
EUR	1%

Asset allocation

Bonds	54%
Equities	18%
Commodities	15%
Cash	13%

The largest positions held by the Fund

SPDR Gold Shares			15,24 %
CZGB 3.85 09/29/21	Česká republika	A+	11,55 %
CZGB 0 12/09/20	Česká republika	AA-	8,17 %
Vanguard S&P 500 ETF			6,02 %
LPTY 0.88 06/02/20	Leaseplan Corp.	BBB+	5,33 %
iShares Core S&P 500 UCITS ETF			4,08 %
CZGB 1 1/2 10/29/19	Česká republika	AA-	4,06 %
HYNOE 0 09/16/20	Hypo Noe LB	A	4,06 %
BPCEGP 0 02/04/23	BPCE SA	A+	4,01 %
Xtrackers DAX UCITS ETF			3,39 %

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 names of the funds and additional information, including information about fees and risks contained in investment, are available in Czech at www.rfis.cz.