

1.3 Performancebeitrag – YTD

Performance-Beitrag und -Attribution - YTD

	Portfolio			Benchmark			Management-Effekte			
	Performance	Gewichtung	Beitrag	Performance	Gewichtung	Beitrag	Markt	Titel	Interaktion	Total
Liquidität	1.19%	1.50%	0.01%	-0.61%	0.99%	-0.01%	-0.04%	0.02%	0.01%	-0.02%
Obligationen CHF	-0.74%	15.08%	-0.12%	-0.19%	15.36%	-0.03%	0.03%	-0.09%	0.00%	-0.05%
Obligationen FW (hedged)	-1.60%	3.75%	-0.06%	-1.74%	3.96%	-0.07%	0.02%	0.01%	0.00%	0.03%
Obligationen FW	1.61%	0.62%	0.01%	0.98%	0.00%	0.00%	-0.05%	0.00%	0.00%	-0.05%
Aktien Schweiz	13.55%	12.23%	1.61%	14.13%	11.07%	1.56%	0.04%	-0.06%	-0.01%	-0.03%
Aktien Ausland	16.61%	18.06%	2.92%	17.42%	16.63%	2.79%	0.14%	-0.12%	-0.02%	-0.01%
Immobilien CH	3.12%	30.23%	0.96%	6.44%	32.97%	2.18%	0.03%	-1.16%	0.09%	-1.05%
Alternative Immobilien Ausland	7.86%	2.48%	0.20%	21.64%	3.02%	0.62%	-0.06%	-0.39%	0.07%	-0.39%
Private Equity	34.50%	5.39%	1.68%	18.91%	6.05%	1.09%	-0.09%	0.87%	-0.09%	0.69%
Hedge Funds	2.85%	1.15%	0.03%	2.80%	1.99%	0.06%	0.05%	0.00%	0.00%	0.05%
Insurance Linked Securities	0.45%	2.70%	0.02%	-1.68%	2.97%	-0.05%	0.03%	0.07%	0.00%	0.10%
Commodities	-81.84%	0.00%	0.00%	36.27%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Infrastruktur	7.64%	2.66%	0.20%	7.76%	3.00%	0.23%	0.00%	0.00%	0.00%	0.00%
Alternative Obligationen	7.76%	2.32%	0.18%	1.25%	1.98%	0.03%	-0.03%	0.13%	0.02%	0.13%
Diverses	7.02%	1.81%	0.13%	0.00%	0.00%	0.00%	-0.03%	0.00%	0.00%	-0.03%
Total	7.79%	100.00%	7.79%	8.41%	100.00%	8.41%	0.05%	-0.73%	0.06%	-0.62%

Management-Effekte - YTD

