

1.3 Performancebeitrag – YTD

Performance-Beitrag und -Attribution - YTD

	Portfolio			Benchmark			Management-Effekte			
	Performance	Gewichtung	Beitrag	Performance	Gewichtung	Beitrag	Markt	Titel	Interaktion	Total
Liquidität	1.61%	1.42%	0.02%	-0.41%	0.99%	0.00%	-0.05%	0.02%	0.01%	-0.02%
Obligationen CHF	-0.43%	15.07%	-0.07%	0.04%	15.31%	0.01%	0.03%	-0.08%	0.00%	-0.05%
Obligationen FW (hedged)	-1.49%	3.74%	-0.06%	-1.58%	3.94%	-0.06%	0.02%	0.00%	0.00%	0.03%
Obligationen FW	0.97%	0.64%	0.01%	1.06%	0.00%	0.00%	-0.05%	0.00%	0.00%	-0.05%
Aktien Schweiz	15.97%	12.09%	1.87%	16.00%	11.12%	1.73%	0.06%	0.00%	0.00%	0.06%
Aktien Ausland	17.11%	18.13%	2.96%	17.52%	16.68%	2.80%	0.12%	-0.06%	-0.01%	0.05%
Immobilien CH	2.30%	30.53%	0.71%	6.73%	32.95%	2.28%	0.03%	-1.54%	0.15%	-1.37%
Alternative Immobilien Ausland	6.15%	2.47%	0.15%	21.41%	3.03%	0.61%	-0.06%	-0.44%	0.07%	-0.42%
Private Equity	23.26%	5.19%	1.13%	18.51%	6.07%	1.07%	-0.09%	0.32%	-0.08%	0.14%
Hedge Funds	2.46%	1.15%	0.03%	3.17%	1.99%	0.06%	0.05%	-0.01%	0.01%	0.04%
Insurance Linked Securities	2.34%	2.77%	0.07%	-1.25%	2.96%	-0.04%	0.03%	0.11%	0.00%	0.14%
Commodities	-81.84%	0.00%	0.00%	26.68%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Infrastruktur	6.22%	2.66%	0.17%	7.96%	3.00%	0.24%	0.00%	-0.05%	0.00%	-0.05%
Alternative Obligationen	5.65%	2.35%	0.14%	1.22%	1.98%	0.03%	-0.03%	0.09%	0.02%	0.08%
Diverses	7.41%	1.79%	0.13%	0.00%	0.00%	0.00%	-0.02%	0.00%	0.00%	-0.02%
Total	7.27%	100.00%	7.27%	8.72%	100.00%	8.72%	0.03%	-1.64%	0.15%	-1.45%

Management-Effekte - YTD

